Nasdaq Calypso

ATEO LISA Integration Guide

Version 5.11.0

Revision 36.0
March 2025
Approved

Document History

Revision	Published	Summary of Changes
1.0	September 2015	First revision for version 1.1.2
2.0	July 2016	Updates for version 1.2.1
3.0	November 2018	Updates for version 2.3.0
4.0	December 2019	Updates for version 2.3.1
5.0	March 2020	Updates for version 3.0.0, 3.0.1
6.0	April 2020	Updates for version 3.0.2
7.0	July 2020	Updates for version 3.0.3
8.0	October 2020	Updates for version 3.0.4
9.0	November 2020	Updates for version 3.0.5.
10.0	April 2021	Updates for version 3.0.6, 3.1.0.
11.0	May 2021	Updates for version 3.1.1.
12.0	June 2021	Updates for version 3.1.2.
13.0	August 2021	Updates for version 3.2.0, 3.2.1
14.0	September 2021	Updates for version 3.3.0
15.0	October 2021	Updates for version 3.4.0
16.0	January 2022	Updates for version 4.0.0, 4.0.1 - Technical release only – Version 17.0 compatibility
17.0	February 2022	Updates for version 3.5.0, 3.6.0.

Revision	Published	Summary of Changes
18.0	March 2022	Updates for version 4.1.0, 3.7.0, 4.2.0.
19.0	April 2022	Updates for version 4.3.0, 3.8.0.
20.0	May 2022	Updates for version 3.6.1.
21.0	August 2022	Updates for version 4.4.0, 3.9.0.
22.0	September 2022	Updates for version 4.5.0, 3.10.0.
23.0	April 2023	Updates for version 4.5.1.
24.0	May 2023	Updates for version 4.6.0
25.0	August 2023	Updates for version 4.7.0 – Added mapping to ignore MMY field for a given exchange.
26.0	September 2023	Updates for version 3.11.0
27.0	January 2024	Updates for version 5.4.0 (compatibility with version 18) Updated for 4.6.1, 4.6.2
28.0	February 2024	Updates for 4.8.0, 5.5.0, 5.6.0
29.0	March 2024	Updates for 4.7.1
30.0	April 2024	Updates for 4.7.2
31.0	May 2024	Updates for version 4.9.0, 5.7.0
32.0	June 2024	Updates for version 4.10.0, 5.8.0
33.0	July 2024	Updates for version 4.7.3, 4.11.0, 5.9.0
34.0	August 2024	Updates for version 4.12.0
35.0	October 2024	Updates for version 4.13.0, 5.10.0
36.0	March 2025	Updates for version 5.11.0 – Release notes only

This document describes the Calypso ATEO interface setup.

[NOTE: The Calypso License to use this Calypso Integration Module does not include a license for any third-party data services to which this module can interface. Clients are responsible for contracting with the appropriate third-party data service(s) prior to using this Calypso Integration Module]

Table of Contents

Overview

This Interface receives live trade feed from ATEO's LISA clearing engine for the Clearing Back office solution.

The purpose the interface is to understand the incoming message which is FIXML based and translate to Uploader XML format and save the trade using the Data Uploader low-latency framework.

1.1 Product Coverage

This interface imports incoming FIXML messages from ATEO, and generated corresponding trades for Back Office processing.

Currently, only NEW messages are processed.

1.2 Software Requirements

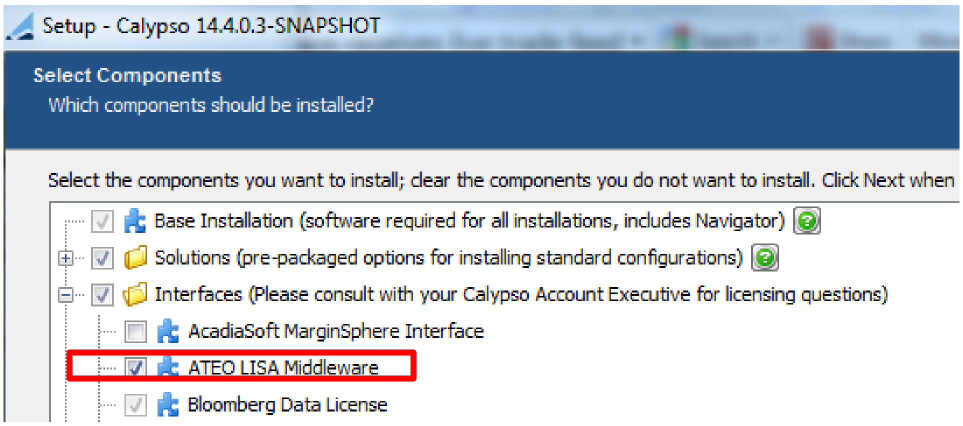
The ATEO LISA interface is dependent on the following modules:

- Calypso Data Uploader
- Calypso Clearing Member

Installation

2.1 Software Installation

The ATEO LISA interface is installed as part of the Calypso Installer when you select the "ATEO LISA Middleware" interface:



Please refer to the Calypso Installation Guide for complete details on the Calypso Installer.

If you are installing a Calypso Upgrade package instead, the instructions are also in the Calypso Installation Guide.

Database Upgrade

When you run Execute SQL as part of your installation, the ATEO LISA files will be already loaded. You just need to check "ateo" in addition to the checkboxes for your other modules and interfaces.

2.2 Property Files

Rename "<calypso home>/client/resources/camelroutes.properties.sample" to "<calypso home>/client/resources/camelroutes.properties".

Rename "<calypso home>/client/resources/ExternalUploadURI.xml.sample" to "<calypso home>/client/resources/ExternalUploadURI.xml".

Edit the files as needed.

Copy the property and configuration files to <calypso home>/custom-extensions/custom-projects/custom-shared-lib/src/calypso/resources.

You will then need to deploy the files to your applications servers.

Please refer to the Calypso Installation Guide for details.

Setup Requirements

3.1 Task Station Configuration

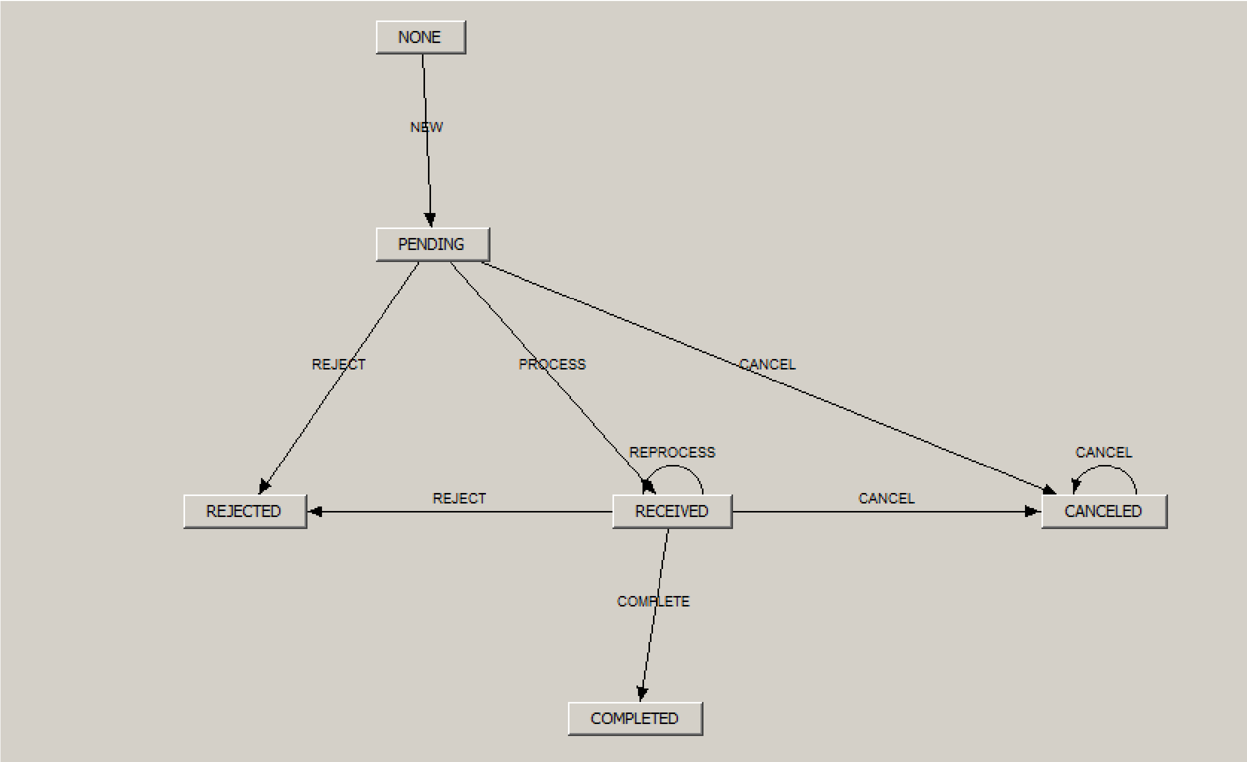
You can view EX_ INCOMINGFEEDMSG exceptions in the Task Station for exceptions related to the integration of INCOMINGFEEDMSG messages.

You can also view INCOMINGFEEDMSG messages using <status code>_ INCOMINGFEEDMSG.

3.2 Message Workflow Setup

Import the following message workflows:

- <calypso home>/client/resources/INCOMINGFEEDMSG.wf
- <calypso home>/client/resources/GATEWAYMSG.wf



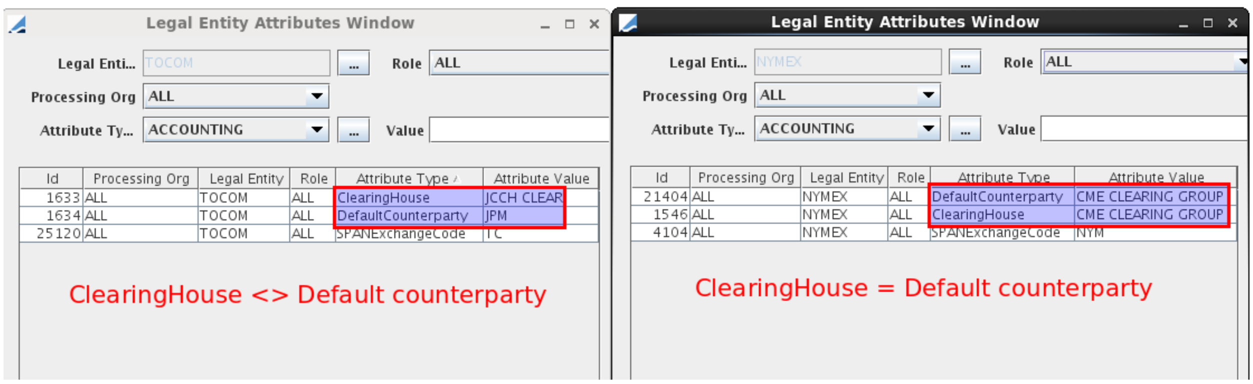
3.3 Legal Entity Mapping

The Clearing House is modeled as the primary Legal Entity "counterparty" on the trade with a role of CCP. The Processing Org will be implied by the Book and does not need to be explicitly captured on the trade. This is consistent with the behavior of many trade capture screens in Calypso.

The Exchange is associated with the reference data for the product definition. This model does not need to be changed.

The other entities participating in the trade will be identified through the values of trade attributes which reference the LE ID's or Account ID's provided in the trade message. These values can be linked to actual LE's in Calypso through LE attributes that the user configures to match the interface mappings. The trade attributes and LE attributes will be discussed in detail in later sections of this document.

The Exchange Legal Entity should have the MarketPlace as Legal Entity Role, and must have the attributes as shown below

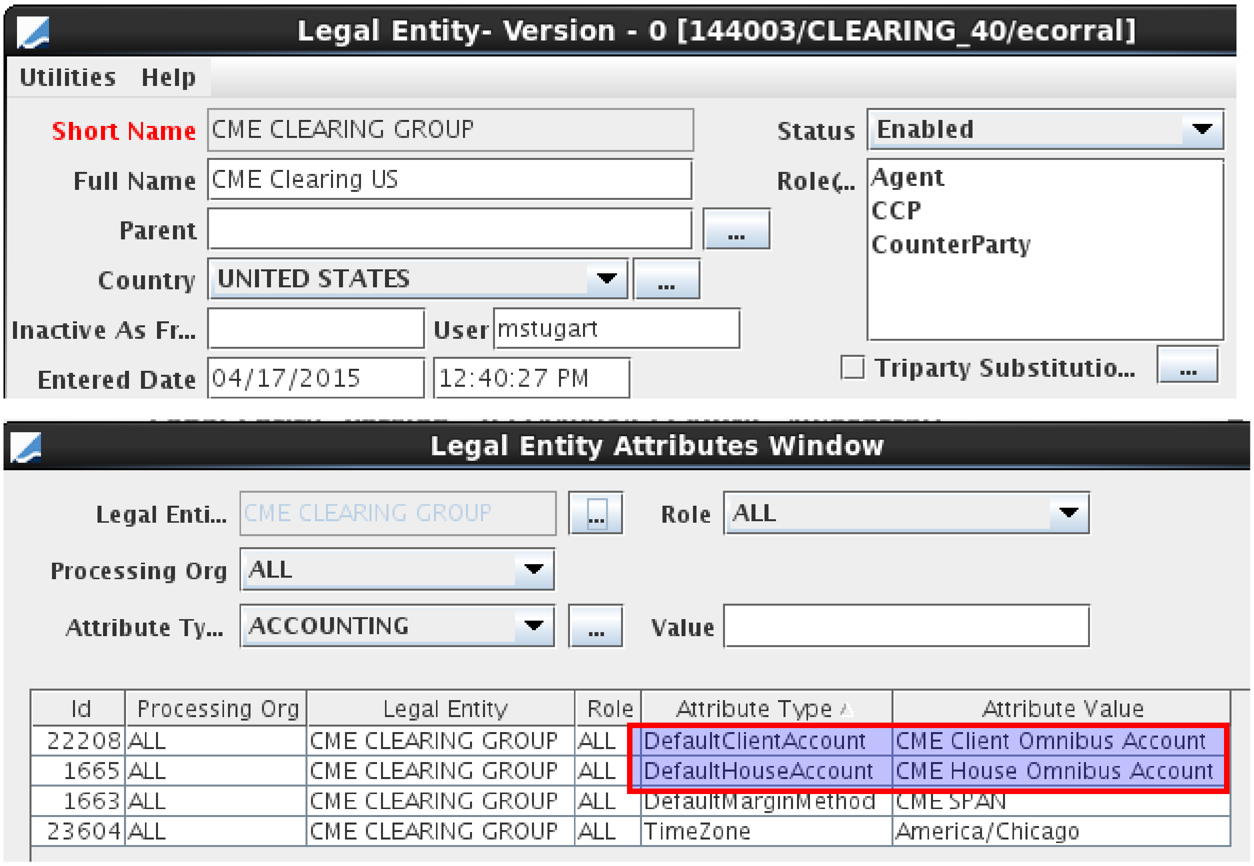


Note that these attributes can be assigned to a specific PO, or to 'ALL'. In a multi-PO implementation, one PO who is a direct member of the clearinghouse would set the DefaultCounterParty attribute for that exchange to the Clearinghouse entity, while a PO who is not a member of the Clearinghouse may set the same attribute on the same Exchange LE to identify a third party broker. This would be accomplished by selecting a specific LE in the "Processing Org' field and having two rows containing the same attribute.

The ClearingHouse LE attribute will always be set to 'ALL' PO's and will always point to the single CCP on which that exchange is cleared.

The Counterparty Legal Entity should have the following Roles

- Agent
- CCP
- CounterParty



Similarly to the Exchange LE Attributes, the Counterparty LE attributes can be set specifically for one or more distinct PO's in order to provide different default accounts, as necessary.

3.4 Client Account Selection

The Client Account on the trade is determined by matching the value of the 'Acct' field in the LISA message to the short name of an account in Calypso, where the account

- Has Type = Settle
- Is associated with the PO of the trading book (see below)

If a matching Client Account is not found in the back office system, the trade is placed in an Error Account denoted by the **DefaultErrorAccount** LE Attribute on the PO to which the trade book belongs.

The Counterparty Account on the trade is determined by using the value in the **DefaultClientAccount** or **DefaultHouseAccount** LE Attribute associated to the Processing Org (or to ALL if no PO is specified) on the Counterparty LE, depending on whether the trade being imported is a Client or House trade. The CCPOriginCode of the trade will reference whether the trade is Client or House.

3.5 Trade Counterparty Mapping

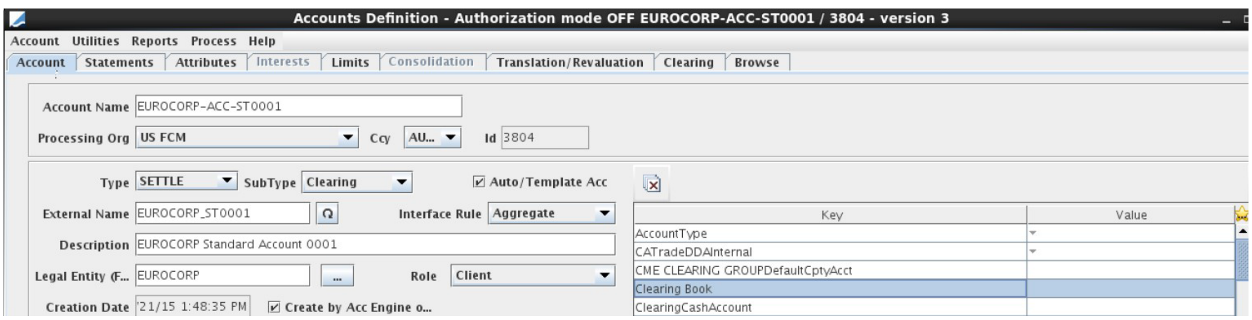
If the PO has executed the trade and given it up we expect that Pty Role 14 (Give Up Member) is populated. In this case the Counterparty is set as the LE in Calypso whose LE Attribute **LISABrokerCode** matches the value in Pty Role 14. This will represent the Take Up broker.

If the PO is clearing the trade (Pty Role 14 is empty) the Counterparty is the Clearinghouse in the case where the PO is a clearing member, or a 3rd party broker in the case where the PO has to sub-clear. This is determined by the value in the DefaultCounterparty LE attribute on the Exchange LE, which should point to a 3rd Party Broker or a Clearinghouse LE.

It is possible for the DefaultCounterparty attribute and the Clearinghouse attribute values to be the same if the PO is a member on the exchange.

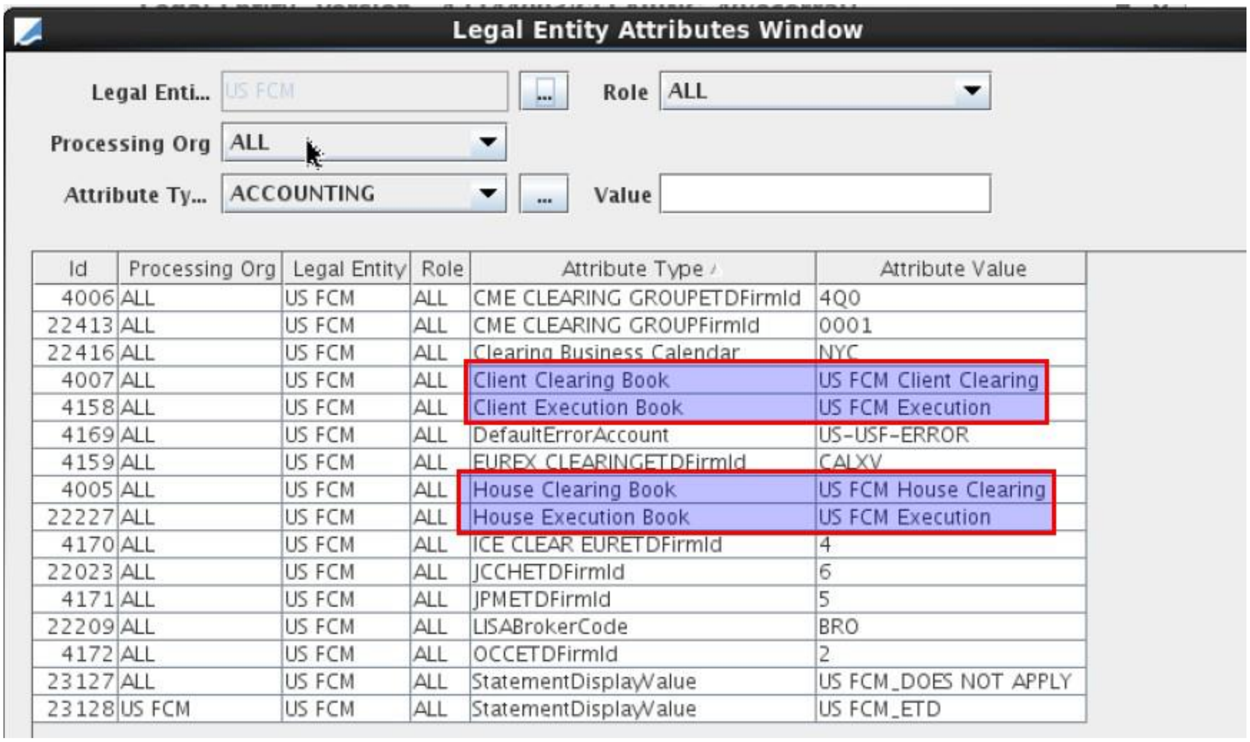
3.6 Book Mapping

The book is selected based on the configuration of the clearing account available as part of the LISA message. This is the default behavior. If an Account has a valid Book in the ‘Clearing Book’ account attribute, trades should be captured into that book.



If no value is present in the ‘Clearing Book’ attribute of the account, the book will be chosen by looking at the Subtype and Origin Code of the Client Account and following the logic below:

Client Account SubType	Client Account Origin Code	Book Selection Logic
Clearing	Client	Use Book in **Client Clearing Book** PO LE Attribute
Clearing	House	Use Book in **House Clearing Book** PO LE Attribute
Execution	Client	Use Book in **Client Execution Book** PO LE Attribute
Execution	House	Use Book in **House Execution Book** PO LE Attribute

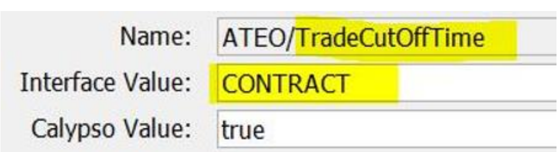


Id	Processing Org	Legal Entity	Role	Attribute Type	Attribute Value
4006	ALL	US FCM	ALL	CME CLEARING GROUPETDFirmId	4Q0
22413	ALL	US FCM	ALL	CME CLEARING GROUPFirmId	0001
22416	ALL	US FCM	ALL	Clearing Business Calendar	NYC
4007	ALL	US FCM	ALL	Client Clearing Book	US FCM Client Clearing
4158	ALL	US FCM	ALL	Client Execution Book	US FCM Execution
4169	ALL	US FCM	ALL	DefaultErrorAccount	US-USF-ERROR
4159	ALL	US FCM	ALL	EUREX CLEARINGETDFirmId	CALXV
4005	ALL	US FCM	ALL	House Clearing Book	US FCM House Clearing
22227	ALL	US FCM	ALL	House Execution Book	US FCM Execution
4170	ALL	US FCM	ALL	ICE CLEAR EURETDFirmId	4
22023	ALL	US FCM	ALL	JCCHETDFirmId	6
4171	ALL	US FCM	ALL	JPMETDFirmId	5
22209	ALL	US FCM	ALL	LISABrokerCode	BRO
4172	ALL	US FCM	ALL	OCCETDFirmId	2
23127	ALL	US FCM	ALL	StatementDisplayValue	US FCM_DOES NOT APPLY
23128	US FCM	US FCM	ALL	StatementDisplayValue	US FCM_ETD

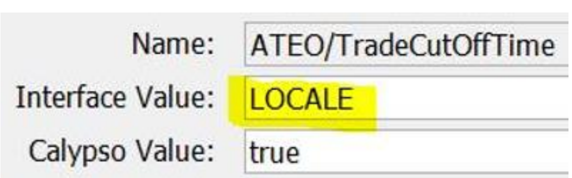
3.7 Trade Cutoff Time

The PO legal entity attributes “<Exchange MIC Code>.TradeCutOffTime” and “TradeCutOffTime” allow setting the cutoff time to consider a trade for the same day or the next day.

The time should be expressed in the contract timezone or locale timezone based on the following mapping:



Or



If Calypso Value = false, the PO attributes are ignored. The default behavior applies: the trade and time in the contract timezone (field TrdRegTS) is compared to the locale timezone to determine if the trade is for the same day or the next day.

If Calypso Value = true, the following logic applies:

- If “<Exchange MIC Code>.TradeCutOffTime” is set, the trade and time in the contract timezone is compared to the cutoff time in the specified time zone.
- Otherwise, if “TradeCutOffTime” is set, the trade and time in the contract timezone is compared to the cutoff time in the specified timezone.

  Otherwise, the default behavior applies.

The filed TrdRegTS is stored in the trade keyword ExcutionTime.

3.8 Traded Instrument Mapping

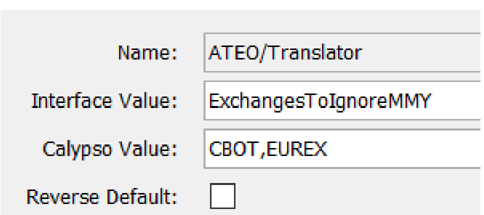
ATEO identifies each traded instrument in the incoming FIXML as follows.

```
<Instrmt SecTyp="F”T" ”xch="N”MEX" ”ym="G”I1" ”sin="""”er="""”MY="2”1408" ”trkPx=”” PutCall=””/>
```

Where

- SecTyp identifies the product type. FUT is a future contract, and OPT is a future option or ETO contract.
- Exch identifies the Exchange LE associated with the contract, and must match the LE Short Name exactly.
- Sym identifies the contract by matching the ClearingExchangeTicker attribute on the Calypso contract.
- ISIN and Ver are not taken into account in this version of the LISA interface.
- ContractDate identifies the contract Year/Month/Day and is expected to match the contract prompt month in Calypso.
- MMY identifies the contract Year/Month or Year/Month/Day and is expected to match the contract prompt month in Calypso (if ContractDate is not present)

  You can ignore the MMY field for a given exchange using the following mapping:

  Name = ATEO/Translator

  Interface Value = ExchangesToIgnoreMMY

  Calypso Value = <comma-separated list of exchanges from FIXML message>

  Example: Calypso Value = CBOT,EUREX

- MatDt field is used if both ContractDate and MMY are not present

  You can ignore the MatDt field for a given exchange using the following mapping:

  Name = ATEO/Translator

  Interface Value = ExchangesToIgnoreMatDt

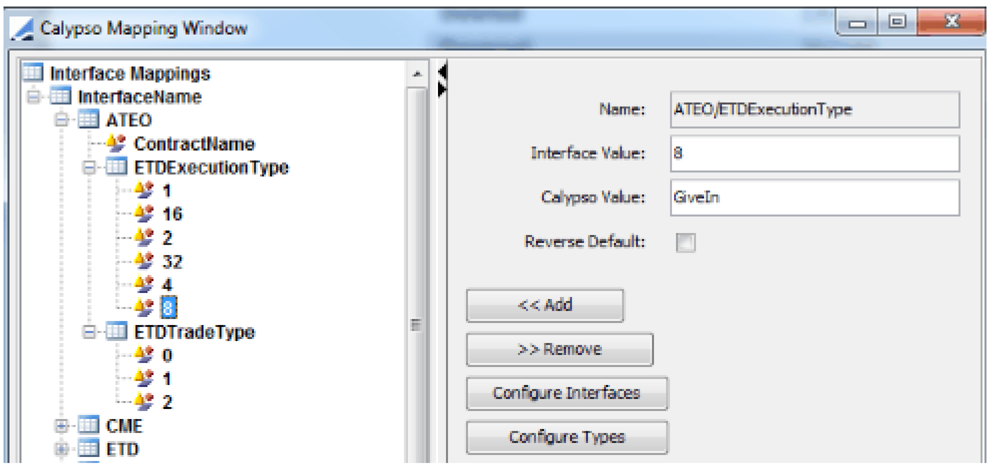
Calypso Value = <comma-separated list of exchanges from FIXML message>

- StrkPx identifies the strike price of an option, and is always given in decimal format.
- PutCall identifies the traded option rights, where 0="Put" and 1="Call".

Note that both Exchange and ClearingExchangeTicker are taken into account when searching for a contract to account for the case where multiple exchanges list a product with the same product symbol.

3.9 Execution Type

ExecTypeFields: The value provided in this field varies depending on the type of trade received.



3.10 Trade Keywords Populated from Message Attributes

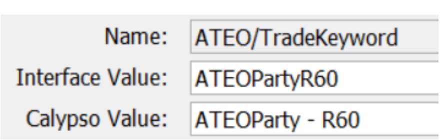
The message attributes that need to be stored as trade keywords need to be defined in the Calypso Mapping window as:

Name = ATEO/TradeKeyword

Interface Value = <Message attribute>

Calypso Value = <Trade keyword>

Example:



3.11 Off-Book Trade Indicator

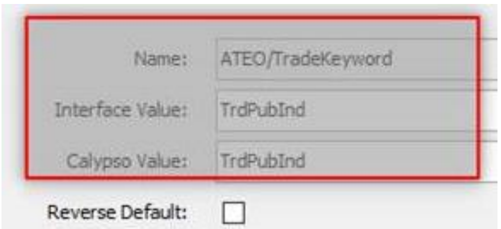
On Eurex, TrdPubInd is populated with 2 (Deferred Publication) or 3 (Published) for Off-Book Trades, or 0 otherwise.

This indicator can be stored as trade keyword using the following mapping”

Name = ATEO/TradeKeyword

Interface Value = TrdPubInd

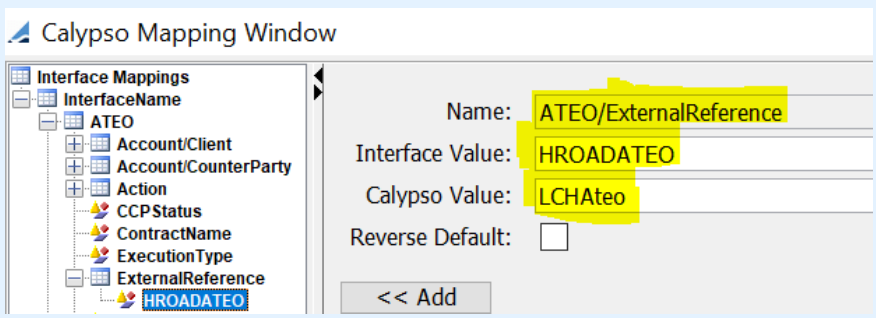
Calypso Value = TrdPubInd



3.12 Additional Trade Fields

Additional trade fields are mapped according to the logic in the table below.

Fields	Description
Buy/Sell	Populate according to the value found in the LISA <RptSide> Side record, 1=Buy and 2=Sell.
CCPFirmId	Set to the value found in the LISA <Hdr> TID record.
CCPOriginCode	Populate with the Origin Code field of the Client Account.
CCPTradeId	Populated with the LISA value from <TrdCptRpt> @RptID.
Client	The Legal Entity designated as the "A“count Holder" ”n the Client Account.
Contract	The Calypso ETD product whose ClearingExchangeTicker value matches the <Instrmt> Sym in the LISA message.
Contract Name	Set equal to the ContractLongName attribute of the traded Calypso ETD product.
ContractSymbol	Set equal to the ClearingExchangeTicker attribute of the traded Calypso ETD product.
Currency	The Settlement Currency associated with the selected contract, as determined in Rule 18.
Executing Broker	The Legal Entity whose 'L‘SABrokerCode' ’ttribute matches the value in LISA <pty> Role 60.
ExecutionTime	Populated with the LISA value from <TrdRegTS> TS record.

<table>
<tr><th>Fields</th><th>Description</th></tr>
<tr><td>ExecutionType</td><td>Translation of the value found in the LISA <TrdCptRpt> ExecTyp record based on their mapping tables.</td></tr>
<tr><td>ExecutionTypeCode</td><td>Set to the value found in the LISA <TrdCptRpt> ExecTyp record.</td></tr>
<tr><td>External Id</td><td>Populated with the LISA value from <TrdCptRpt> @TrdID if no prefix is defined, or <prefix>_@TrdID if a prefix is defined.
You can set a prefix in the Mapping Window for:
Name = ATEO/ExternalREference
Interface Value = <AteoServiceAttribute specified in AteoService.properties>
Calypso Value = <prefix>

</td></tr>
<tr><td>Future/Option</td><td>Set to the value found in the LISA <Instrmt> SecTyp record.</td></tr>
<tr><td>OpenClose</td><td>Set to the value found in the LISA <RptSide> PosEfct record.</td></tr>
<tr><td>OrderId</td><td>Set to the value found in the LISA <TrdRptOrdDet> ClOrdID record</td></tr>
<tr><td>OrderPlatform</td><td>The venue used to place the order (electronic, desk, etc.).</td></tr>
<tr><td>OrderQuantity</td><td>Set to the value found in the LISA <TrdRptOrdDet> <OrdQty> @Qty record.</td></tr>
<tr><td>Quantity</td><td>Set to the value found in the LISA <TrdCaptRpt> LastQty record.</td></tr>
<tr><td>RegCode</td><td>Determines the regulatory code based on the following attributes:
<table>
<tr><th>Account Type</th><th>Account Domicile</th><th>Exchange Domicile</th><th>RegCode</th></tr>
<tr><td>House</td><td>N/A</td><td>N/A</td><td>04 - non-regulated</td></tr>
<tr><td>Client</td><td>Domestic</td><td>Domestic</td><td>01 - regulated</td></tr>
<tr><td>Client</td><td>Domestic</td><td>Foreign</td><td>03 - secured</td></tr>
</table></td></tr>
</table>

<table>
<tr><th>Fields</th><th>Description</th></tr>
<tr><td></td><td><table><tr><td>Client</td><td>Foreign</td><td>Domestic</td><td>01 - regulated</td></tr><tr><td>Client</td><td>Foreign</td><td>Foreign</td><td>04 - non-regulated</td></tr></table>The account domicile and exchange domicile are determined using the processing org country and the exchange country.
If the RegCode cannot be determined based on these attributes, it is set to the value of the processing org attribute DefaultRegCode if specified.</td></tr>
<tr><td>SecondaryTradeType</td><td>Translation of the value found in the LISA <TrdCptRpt> TrdTyp2 record based on mapping tables.</td></tr>
<tr><td>SecondaryTradeTypeCode</td><td>Set to the value found in the LISA <TrdCptRpt> TrdTyp2 record.</td></tr>
<tr><td>Service Level</td><td>If Pty Role 14 is populated with any value, the Service Level is "E“ecution Only".”If Pty Role 15 is populated with any value, the Service Level is "C“earing Only".”If neither Pty Role 14 nor 15 are populated, the Service Level is "F“ll Service".”If both Pty Role 14 and 15 are populated, the Service Level is "F“ll Service" ”unexpected case).</td></tr>
<tr><td>Settlement Date</td><td>Set to the Date found in the LISA <TrdCaptRpt> BizDt record.</td></tr>
<tr><td>Status</td><td>Populated according to the Stat value linked to the numerical value found in the LISA <TrdCaptRpt> Stat record.</td></tr>
<tr><td>Trade DateTime</td><td>Set by assuming that the <TrdRegTS> Typ=2 record in the LISA message is in the Time Zone identified in the “Time Zone” LE Attribute of the Clearinghouse associated to the product. This DateTime is then converted into the User’s Default Time Zone and that DateTime is displayed on the trade.
For the following mappings, the trade date is taken from field TrdDt instead of field TrdRegTS:
Name = ATEO/ExecTypTrdDt
Interface Value = 8
Calypso Value = 8
Name = ATEO/ExecTypTrdDt
Interface Value = 10
Calypso Value = 10</td></tr>
<tr><td>Trade Id</td><td>Populated through the existing method of taking a seed number and incrementing it higher to get a unique integer.</td></tr>
<tr><td>Trade Price</td><td>Set to the value found in the LISA <TrdCaptRpt> LastPx record.</td></tr>
</table>

Fields	Description
	For a fixed or variable cabinet option trade, Avg Price checkbox is checked for Future32 and Future64 future options. In addition, for a variable cabinet option, the traded price is calculated as Traded Price = LastPx * (1/tick value) * (1/tick size) only if the following mapping is configured: Name = ATEO/VariableCabinetOptionPrice Interface Value = VariableCabinetOptionFormula Calypso Value = Yes If this mapping is not configured, the traded price is taken from LastPx.
TradeSource	Identifies the interface through which the trade was imported.
TradeStrategy	Translation of the value found in the LISA <TrdCptRpt> Stgy record based on mapping tables.
TradeStrategyCode	Set to the value found in the LISA <TrdCptRpt> Stgy record.
TradeSubType	Translation of the value found in the LISA <TrdCptRpt> TrdSubTyp record based on mapping tables.
TradeSubTypeCode	Set to the value found in the LISA <TrdCptRpt> TrdSubTyp record.
TradeType	Translation of the value found in the LISA <TrdCptRpt> TrdTyp record based on mapping tables.
TradeTypeCode	Set to the value found in the LISA <TrdCptRpt> TrdTyp record.
Trader	Retrieve the trader from field R=12 if any, or set Trader = NONE otherwise.
Sales Person	Set Sales Person = NONE.

Importing LISA Messages

4.1 Sample LISA Message

```
1)
a. Initial trade not sent as uncleared in Lisa : S 3 FDAX MAR14@9366.5 : RptID 00CUSK00000C /TrdID="1392948"
b. allocation on an back office account bck1 (Txt1="CUST" Txt2="TEXT" Txt3="ORDERNUM"  PosEfct="O"><Pty R="38" ID="A1" />
S 3 FDAX MAR14@9366.5 : RptID 00CUSK00002C /TrdID="1392953"

<?xml version="1.0" encoding="utf-16"?>
<FIXML>
        <TrdCaptRpt TransTyp="0" TrdID="1392953" ObjVer="8620992" InputTm="2013-12-16T11:56:56.120" LastUpdateTm="2013-12-16T11:56:56.120" AuditMsg="EUREX_Map" BizDt="2013-12-17" TrdDt="2013-12-17" Stat="101" Env="C" Cpty="" RptID="00CUSK00002C" RptID2="" ParentRptID="00CUSK00000C" ParentRptID2="" MtchID="S_00CUSK00002C_001KYH0XO" Ccy="EUR" ExchStat="TCR" ExchStat2="" TrdTyp="0" TrdSubTyp="" TrdTyp2="" Stgy="" ExecTyp="2" MtchStat="0" LastQty="3" LastPx="9366.5">
                <Hdr SID="LISA" TID="CALYPSO" Snt="2013-12-16T14:17:37.491" OBID=""/>
                <RptSide Side="2" Acct="bck1" Txt1="CUST" Txt2="TEXT" Txt3="ORDERNUM" Txt4="" Txt5="" PosEfct="O">
                        <Pty R="38" ID="A1"/>
                        <Pty R="1" ID="ATEXV"/>
                        <Pty R="4" ID="ATEXV"/>
                        <Pty R="12" ID="ADMIN1"/>
                        <Pty R="14" ID=""/>
                        <Pty R="15" ID=""/>
                        <Pty R="60" ID=""/>
                        <Pty R="100" ID=""/>
                </RptSide>
                <Instrmt SecTyp="FUT" Exch="EUREX" Sym="FDAX" Isin="" Ver="" MMY="201403" StrkPx="" PutCall=""/>
                <TrdRptOrdDetl ClOrdID="001KYH0XO" ClOrdID2="1386917460024003087" OrdTyp="2">
                        <OrdQty Qty="5"/>
                </TrdRptOrdDetl>
                <TrdRegTS Typ="1" TS="2013-12-17T11:53:26.180"/>
                <TrdRegTS Typ="2" TS="2013-12-16T11:56:55.090"/>
        </TrdCaptRpt>
</FIXML>
```

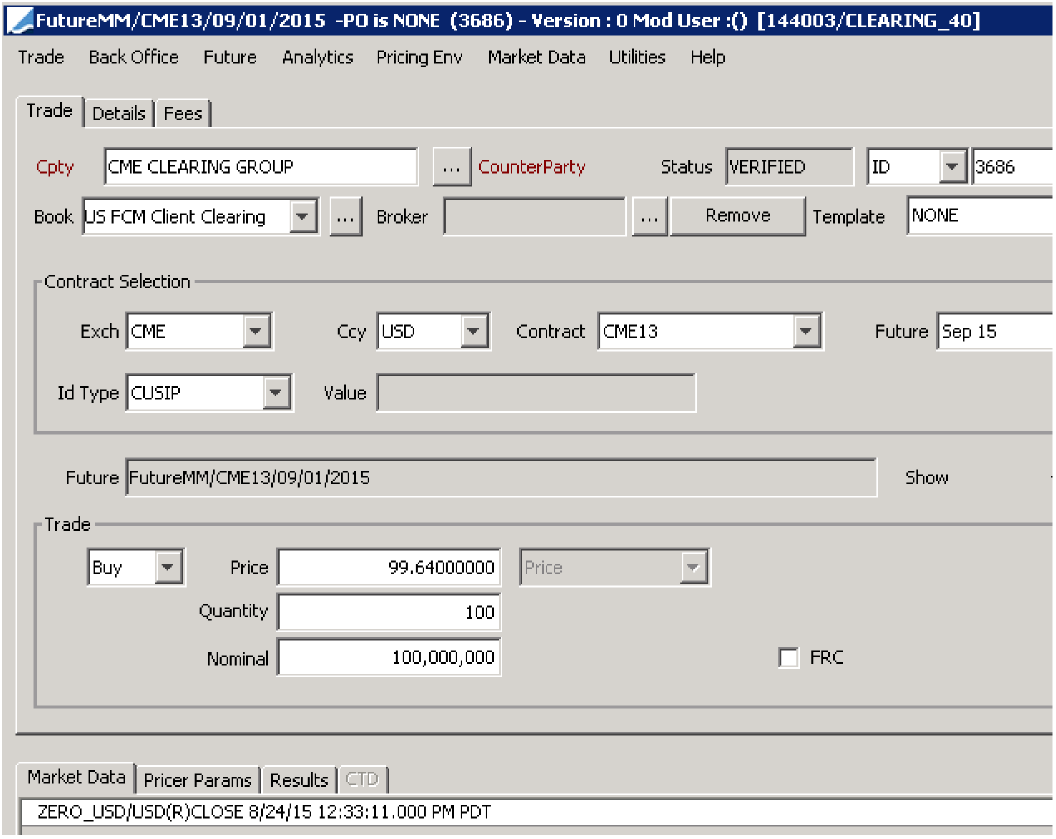
4.2 Processes Required

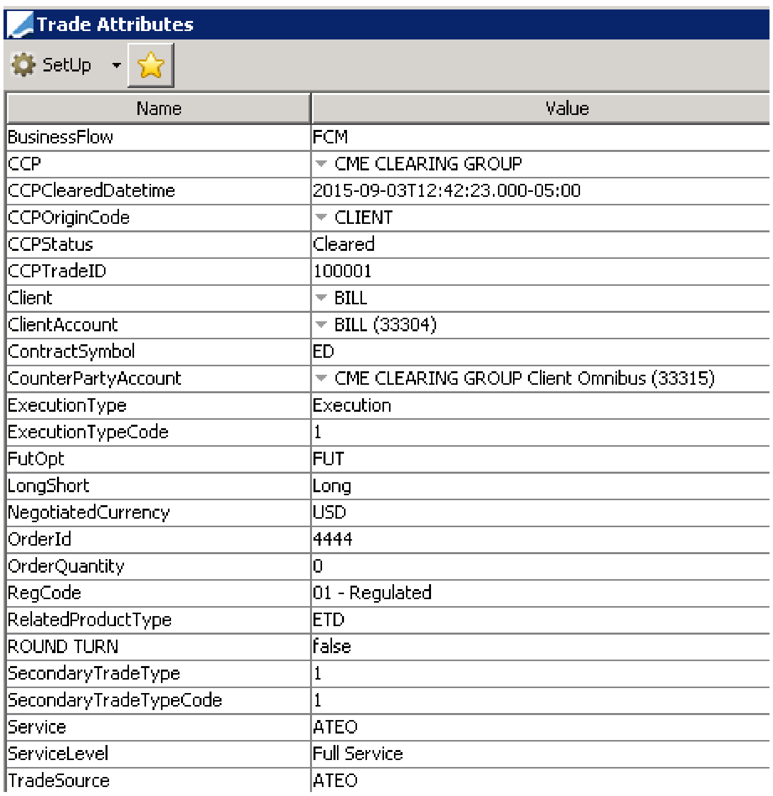
Start the following servers to import the LISA messages:

- calypsoMessagingServer`.bat` (this server must be started first) – The messaging server acts as Message bus providing queues to store messages for further processing
- `ateoIncomingFeed.bat` - Takes messages from the ATEO MQ Series queue and places them on the incoming queue.
- `feedTranslator.bat` - Takes messages from the incoming queue, sends the message to the Persistor queue for audit purposes, translates the message into a trade, and sends the trade to the incoming queue.

Once saved, the trades follow the standard Listed Derivatives workflows. The counterparty of the trades is the clearing house.

Trades can be seen in the Listed Derivatives Trade windows or in the Pricing Sheet.

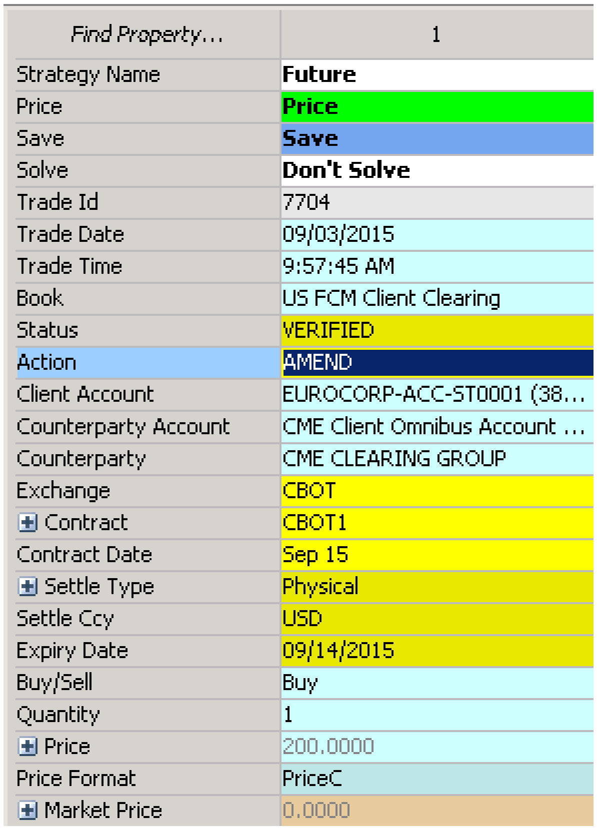




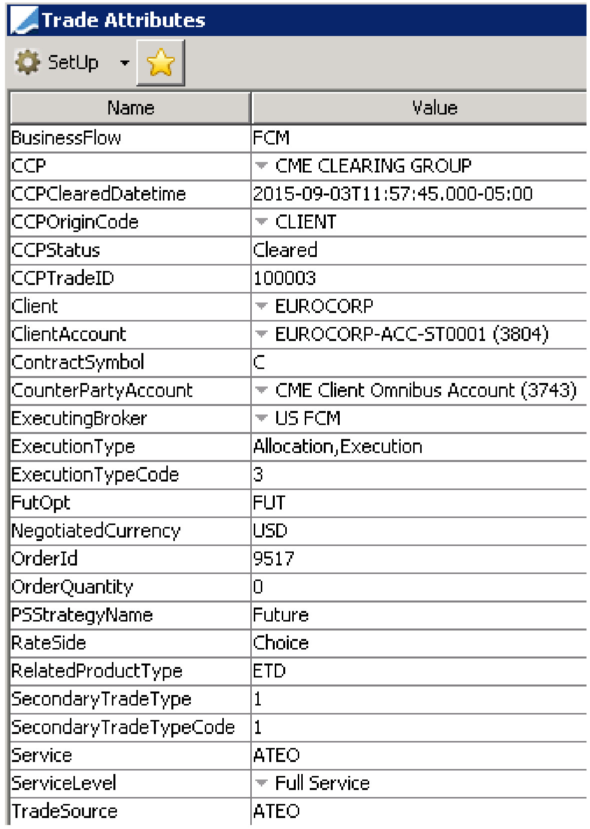
Trade Attributes

SetUp

Name	Value
BusinessFlow	FCM
CCP	CME CLEARING GROUP
CCPClearedDatetime	2015-09-03T12:42:23.000-05:00
CCPOriginCode	CLIENT
CCPStatus	Cleared
CCPTradeID	100001
Client	BILL
ClientAccount	BILL (33304)
ContractSymbol	ED
CounterPartyAccount	CME CLEARING GROUP Client Omnibus (33315)
ExecutionType	Execution
ExecutionTypeCode	1
FutOpt	FUT
LongShort	Long
NegotiatedCurrency	USD
OrderId	4444
OrderQuantity	0
RegCode	01 - Regulated
RelatedProductType	ETD
ROUND TURN	false
SecondaryTradeType	1
SecondaryTradeTypeCode	1
Service	ATEO
ServiceLevel	Full Service
TradeSource	ATEO



Find Property...	1
Strategy Name	Future
Price	Price
Save	Save
Solve	Don't Solve
Trade Id	7704
Trade Date	09/03/2015
Trade Time	9:57:45 AM
Book	US FCM Client Clearing
Status	VERIFIED
Action	AMEND
Client Account	EUROCORP-ACC-ST0001 (38...
Counterparty Account	CME Client Omnibus Account ...
Counterparty	CME CLEARING GROUP
Exchange	CBOT
Contract	CBOT1
Contract Date	Sep 15
Settle Type	Physical
Settle Ccy	USD
Expiry Date	09/14/2015
Buy/Sell	Buy
Quantity	1
Price	200.0000
Price Format	PriceC
Market Price	0.0000



Trade Attributes

SetUp

Name	Value
BusinessFlow	FCM
CCP	CME CLEARING GROUP
CCPClearedDatetime	2015-09-03T11:57:45.000-05:00
CCPOriginCode	CLIENT
CCPStatus	Cleared
CCPTradeID	100003
Client	EUROCORP
ClientAccount	EUROCORP-ACC-ST0001 (3804)
ContractSymbol	C
CounterPartyAccount	CME Client Omnibus Account (3743)
ExecutingBroker	US FCM
ExecutionType	Allocation,Execution
ExecutionTypeCode	3
FutOpt	FUT
NegotiatedCurrency	USD
OrderId	9517
OrderQuantity	0
PSStrategyName	Future
RateSide	Choice
RelatedProductType	ETD
SecondaryTradeType	1
SecondaryTradeTypeCode	1
Service	ATEO
ServiceLevel	Full Service
TradeSource	ATEO

4.3 Reprocessing Failed Messages

Depending on the Upload Mode of the Data Uploader, you can reprocess failed messages using the Update Manager engine or the Uploader Publish engine.

Please refer to the Calypso Data Uploader Integration Guide for details.

Integrating EUREX Position Transfer Messages

5.1 Overview

There are two types of transfers: internal position account transfers (Own Accounts of the Clearing Member) and external position transfer (Transfer to another Member).

Internal position transfers are executed immediately; exercised or assigned positions cannot be transferred.

All external position transfers are immediate and can optionally carry a cash amount. Exercised or assigned positions cannot be transferred. External position transfers in futures or options positions, where the premium is settled futures-style, are executed with the previous day's settlement price (irrespective of whether the transferred positions result from transactions of the previous business day or the current business day).

On Default Management Process (DMP), EUREX will process position transfer on behalf of clearing member for full servicing and it will take 1 batch day to reflect and flow FIXML to clearing member.

For each type of transfers EUREX uses different types of transaction codes (i.e. TransType).

This kind of position transfer will act as a new trade creation in Calypso.

5.2 Type of Position Transfers and Codes

Here is the list of existing position transfer types in EUREX:

Transaction Code	Description
102	Position Transfer Internal
104	Position Transfer External by Clearing House
115	Clearing House Transfer
306	Position Transfer External
307	Position Transfer External with Cash Amount

Currently Calypso supports Default Management Process (DMP) fire drill and EUREX transaction code 104 - Position Transfer External by Clearing House.

Transaction codes 102, 115, 306 and 307 are not currently supported.

5.3 104 FIXML Format

```
<FIXML>

<PosMntRpt TransTyp="0” ”rdID="1”567592" ”bjVer="3”014628" ”nputTm="2”19-04-11T16:35:58.293" ”astUpdateTm="2”19-04-11T16:35:58.293" ”izDt="2”19-04-
11" ”ptID="1”HF0710000000000" ”osID="E”5T3" ”ypTxt="T”ANSFER"T”pCode="1”4" ”xrMethod="1”01" ”ty="2” ”ongQty="2” ”hortQty="0” ”otalLongQty="2” ”otalShortQty="1” ”cy="E”R" ”raFree1="""”raFree2="E”5T3" ”raFree3="""”raFree4="""” raFree5="""”<Hdr SID="A”EO" ”ID="C”LYPSO" ”nt="2”19-04-11T16:36:21.285" ”BID="""”

<RptSide Txt1="""”xt2="""”xt3="""”xt4="""”xt5="""”<Pty R="3”" ”D="P”"/”

<Pty R="1” ”D="C”LXV"/”

<Pty R="4” ”D="C”LXV"/”

<Pty R="1”" ”D="""”

</RptSide>

<Instrmt SecTyp="F”T" ”xch="E”REX" ”ym="F”SX" ”sin="""”er="""”MY="2”1906" ”trkPx="0” ”utCall="""”

<TrdRegTS Typ="2” ”S="2”19-04-11T16:35:55.624"/”

</PosMntRpt>

</FIXML>
```

5.4 Trade Keywords

The information about who executed the trade is not available on the message.

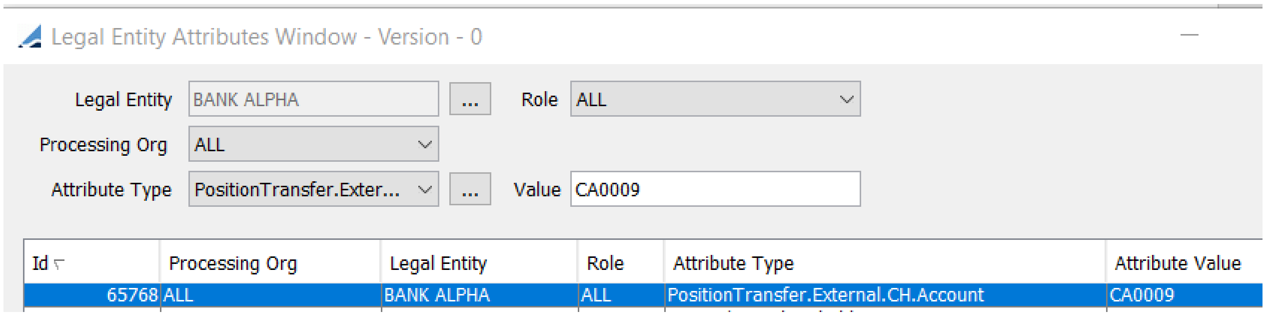
- Service Level will be “Cleared” as this position transfer is considered as a Take-Up.
- Trade Source will be DMP to indicate the specificity of this position transfer (104).
- CCPOriginatingEvent=TransferIn
- CCPOriginatingEvent=TransferOut
- RTN = <trade date> + <ContractSymbol trade keyword> + < ClOrdID2 trade keyword> + <TradeTypeCode trade keyword>.

  The trade date comes from the TrdDt field, the ContractSymbol trade keyword comes from the Sym field, the ClOrdID2 trade keyword comes from the ClOrdID2 field, the TradeTypeCode trade keyword comes from the TrdTyp field.

5.5 Configuration Requirements

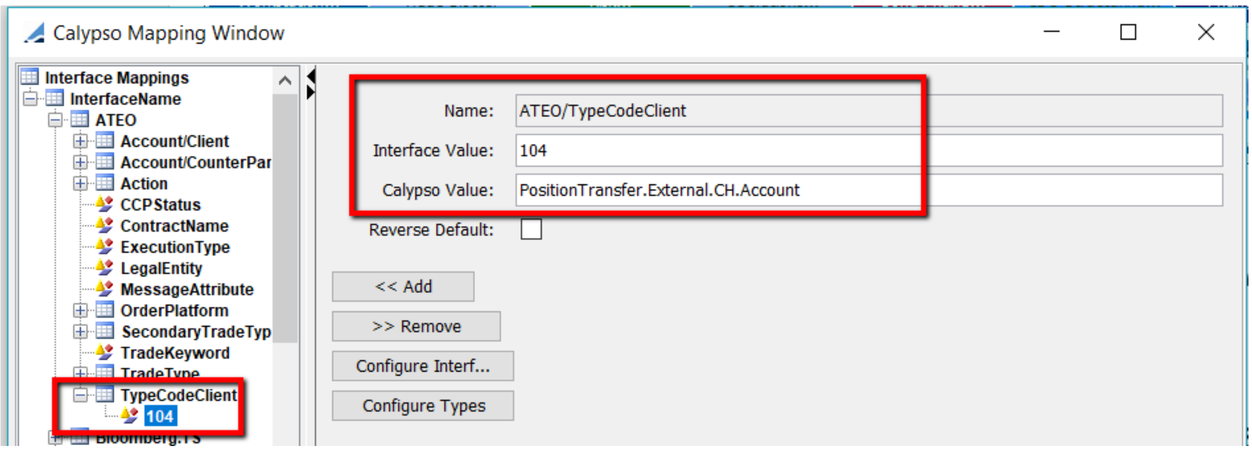
5.5.1 Processing Organization Legal Entity Config

This LE Attribute “PositionTransfer.External.CH.Account” will be used if no client account field (Text1) is found on a receiving Position Transfer message.

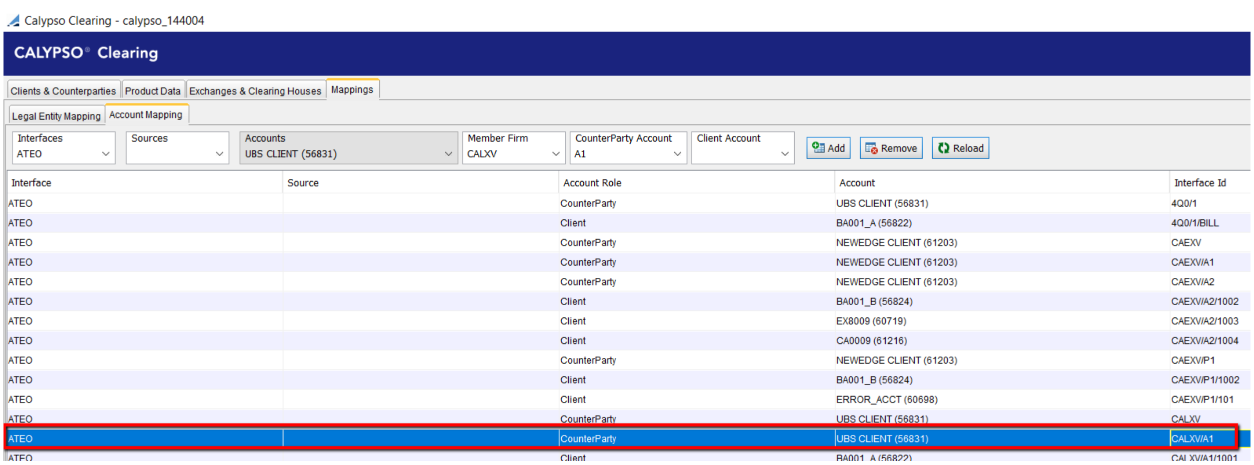


5.5.2 Calypso Mapping

This mapping is included the ATEO schema and is automatically populated when running Execute SQL.



5.5.3 Clearing Dashboard Mapping



Interface	Source	Account Role	Account	Interface Id
ATEO		CounterParty	UBS CLIENT (56831)	4Q0/1
ATEO		Client	BA001_A (56822)	4Q0/1/BILL
ATEO		CounterParty	NEWEDGE CLIENT (61203)	CAEXV
ATEO		CounterParty	NEWEDGE CLIENT (61203)	CAEXV/A1
ATEO		CounterParty	NEWEDGE CLIENT (61203)	CAEXV/A2
ATEO		Client	BA001_B (56824)	CAEXV/A2/1002
ATEO		Client	EX8009 (60719)	CAEXV/A2/1003
ATEO		Client	CA0009 (61216)	CAEXV/A2/1004
ATEO		CounterParty	NEWEDGE CLIENT (61203)	CAEXV/P1
ATEO		Client	BA001_B (56824)	CAEXV/P1/1002
ATEO		Client	ERROR_ACCT (60698)	CAEXV/P1/101
ATEO		CounterParty	UBS CLIENT (56831)	CALXV
ATEO		CounterParty	UBS CLIENT (56831)	CALXV/A1
ATEO		Client	BA001_A (56822)	CALXV/A1/1001

Interface = ATEO

Account Role = CounterParty

Account - <account>

Interface Id = <Eurex account ID>

Without counterparty, clearing member and account mapping, position transfer messages will not integrate.

5.6 Use Case

5.6.1 Email to EUREX

Example:

From: Vijay Nadar <vijay_nadar@calypso.com>
Sent: Mittwoch, 10. April 2019 10:43
To: Clearing <clearing@eurexclearing.com>
Cc: vinayak_dange@calypso.com
Subject: UAT testing on clearing house position transfer on member id CALXV

Hi team,

We are testing Position transfer functions in EUREX UAT environment.

Could you please help us to do position transfer by clearing house with **trans type "104"** with the below details and give us trade id and associated fixml copy?

type "104" i.e. position transfer to external by clearing house.
Member id = CALXV
Product =FGBL
Txt1="102"
Account name = "P1"

To initiate external position transfer by clearing house, the user needs to send out an email to EUREX with clearing member and position details requesting position transfer.

The below email is classified: Confidential

Hi Vijay

I have performed the below. It will be completed on the next batch day

Allocation ID	Allocation Status	Business Date	Exercise Style	Flex Contract ID	From Account Name	From Exchange	From NCM/RC	From Clg Mbr	Full Transfer Type	Instrument Type	Expiration Date	Settlement Method	To Account Name	To Exchange	To NCM/RC	To Clg Mbr	Tran Date	Tran Time
135983	INCOMPLETE	2019-04-11			A1	XEUR	CAEXV	CALXV	full_account_transfer				P1	XEUR	CALXV	CALXV	2019-04-11	[illegible]

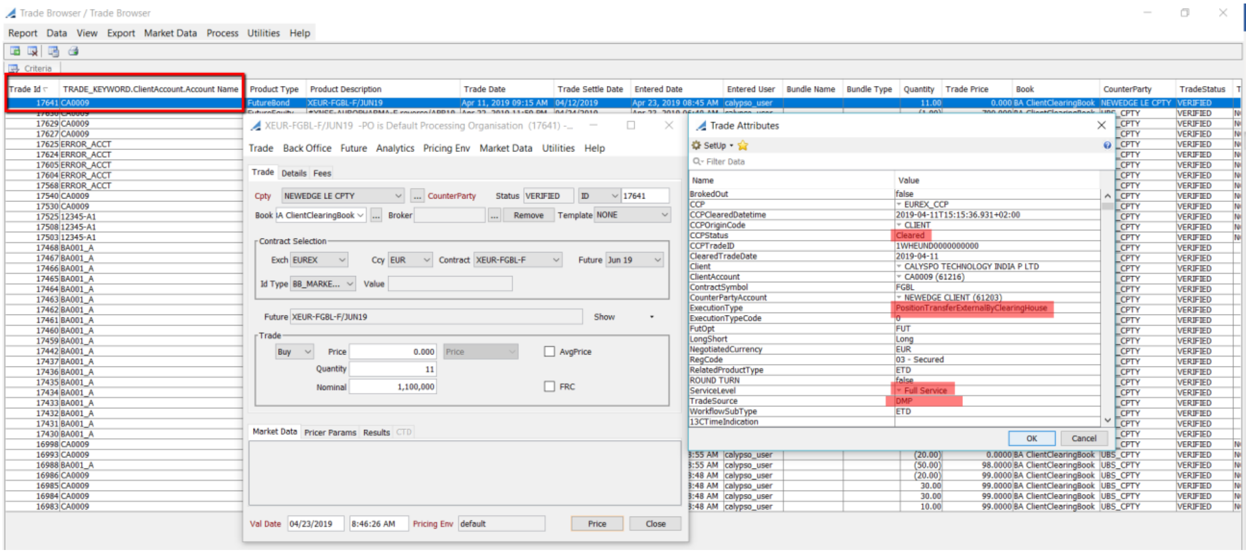
Kind regards

It will take EUREX 1 batch day to send a fixml message and reflect to clearing member.

This XML file does not appear to have any style information associated with it. The document tree is shown below.


```
<FIXML>
  <PosMntRpt TransTyp="0" TrdID="10567570" ObjVer="36014574" InputTm="2019-04-11T15:15:40.686" LastUpdateTm="2019-04-11T15:15:40.686" BizDt="2019-04-11" RptID="1WHEUND0000000000" PosID="F976D" TypTxt="TRANSFER"
  TypCode="104" ExrMethod="1001" Qty="11" LongQty="11" ShortQty="0" TotalLongQty="11" TotalShortQty="0" Ccy="EUR" TraFree1="" TraFree2="F976D" TraFree3="" TraFree4="" TraFree5="">
    <Hdr SID="ATEO" TID="CALYPSO" Snt="2019-04-11T15:16:10.273" OBID=""/>
    <RptSide Txt1="" Txt2="" Txt3="" Txt4="" Txt5="">
      <Pty R="38" ID="P1"/>
      <Pty R="1" ID="CALXV"/>
      <Pty R="4" ID="CALXV"/>
      <Pty R="12" ID=""/>
    </RptSide>
    <Instrmt SecTyp="FUT" Exch="EUREX" Sym="FGBL" Isin="" Ver="" MMY="201906" StrkPx="0" PutCall=""/>
    <TrdRegTS Typ="2" TS="2019-04-11T15:15:36.931"/>
  </PosMntRpt>
</FIXML>
```

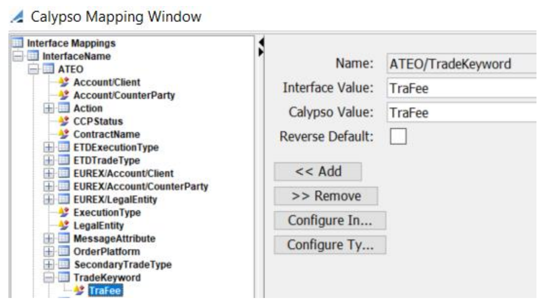
5.6.2 Position Trade on Trade Browser



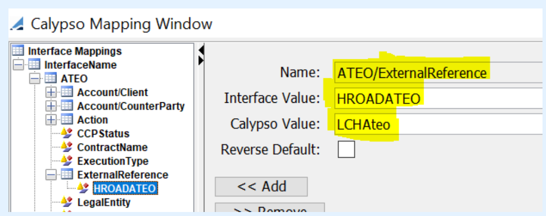
Position transfer trade will be considered as new trade.

Release Notes

6.1 Version 2.3.1

Component	HelpDesk	Issue	Type	Description
ATEO 2.3.1	188108	ATEO-123	Enh	Issue – Store value of TraFee from TradeCaptureReport message and value of PosID from PosMntRpt message in a new trade keyword. Fix – Added ability to map trade keywords for the ATEO interface. Example: 
ATEO 2.3.1		ATEO-139	Issue	Issue - Merged trades are imported 4 decimal places for trade price instead of decimal places specified in fixml.
ATEO 2.3.1	176565	ATEO-145	Enh	Issue - Extend ATEO merged average price support to the following products: ETOCommodity, ETOEquity, ETOEquityIndex, ETOFX, ETOIR, FutureBond, FutureCommodity, FutureEquity, FutureEquityIndex, FutureFX, FutureMM, FutureOptionBond, FutureOptionCommodity, FutureOptionEquity, FutureOptionEquityIndex, FutureOptionFX, FutureOptionMM.
ATEO 2.3.1	187405	ATEO-153	Issue	Issue - Reprocessing ATEO messages is giving error due to mismatch in Service name. Fix - The Service passed in incoming feed is now stored in the message attribute “Service”.

6.2 Version 3.0.0

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.0	177896	ATEO-138	Issue	Issue – EUREX Merged trade imported into Calypso with 4 decimal places instead of 7 decimal places.
ATEO 3.0.0		ATEO-165	Enh	Issue – Add ability to prefix the external reference. Fix – The external reference is set as <prefix>_@TrdID if a prefix is configured or @TrdID otherwise. You can set a prefix in the Mapping Window for: Name = ATEO/ExternalREference Interface Value = <AteoServiceAttribute specified in AteoService.properties> Calypso Value = <prefix> 

6.3 Version 3.0.1

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.1	176565	ATEO-146	Enh	Issue - Extend ATEO merged average price support to the following products: ETOCommodity, ETOEquity, ETOEquityIndex, ETOFX, ETOIR, FutureBond, FutureCommodity, FutureEquity, FutureEquityIndex, FutureFX, FutureMM, FutureOptionBond, FutureOptionCommodity, FutureOptionEquity, FutureOptionEquityIndex, FutureOptionFX, FutureOptionMM.
ATEO 3.0.1	187405	ATEO-154	Issue	Issue - Reprocessing ATEO messages is giving error due to mismatch in Service name. Fix - The Service passed in incoming feed is now stored in the message attribute “Service”.
ATEO 3.0.1	189920	ATEO-164	Enh	Issue - Future32 trade prices are incorrectly displayed on the trade window when uploaded from DTUP.

Component	HelpDesk	Issue	Type	Description
				Fix – Added mapping for ATEO/QuoteTypeBase to map the quote type.

6.4 Version 3.0.2

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.2	180364 192782	ATEO-171	Enh	Issue - Enhance ATEO to recognize Prompt Month while importing Future Option Contract. Fix – Prompt Month (MMY) is now used when importing Future Option Contract.
ATEO 3.0.2	188514	ATEO-176	Issue	Issue - Trade price type is set to “Price” by default in column "Negotiated Price Type" instead of contract quote type Future32 or Future64.

6.5 Version 3.0.3

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.3	192161	ATEO-185	Enh	Issue - ATEO does not pick the right trade date field from the file while importing trades. Fix – For ExecutionType 8, populate trade date with field <TrdDt> instead of field <TrdRegTS>.
ATEO 3.0.3	192782	ATEO-193	Enh	Issue - Enhance ATEO to recognize Prompt Month while importing Future Commodity Contract. Fix – Prompt Month (MMY) is now used when importing Future Commodity Contract.

6.6 Version 3.0.4

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.4		ATEO-198	Issue	Issue - Exercise/Assignment fails for contracts where prompt month is not equal to expiry month and underlying future quote is Future32/64. Fix - ATEO now passes the expiry date for Exercise/Assignment instead of prompt month, and strike price is now properly converted to Future32/64.
ATEO 3.0.4		ATEO-201	Enh	Issue - Support Exchange Cutoff Time for Futures & Options. Fix – Added PO legal entity attributes “<Exchange MIC Code>.TradeCutOffTime” and “TradeCutOffTime”. They allow setting the cutoff time to consider a trade for the same day or the next day. See Trade Cutoff Time above for complete details.

6.7 Version 3.0.5

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.5		ATEO-214	Enh	Issue - Upgrade guava library to version 29.0.
ATEO 3.0.5		ATEO-208	Issue	Issue – Method getCounterPartyAccount() in ATEOCalypsoTradeBuilder, is returning client account instead of counterparty account.

6.8 Version 3.0.6

Component	HelpDesk	Issue	Type	Description
ATEO 3.0.6		ATEO-218	Enh	Issue - Upgrade org.apache.camel:camel library to version 3.4.2 for version 15.2 of Core Calypso.

6.9 Version 3.1.0

Component	HelpDesk	Issue	Type	Description
ATEO 3.1.0	00009757	ATEO-224	Enh	Issue - The ETD Clearing Trade which is sourced from ATEO needs to store certain Message attributes as Trade keywords. Fix – The message attributes that need to be stored as trade keywords need to be defined in the Calypso Mapping window as: Name = ATEO/TradeKeyword Interface Value = <Message attribute> Calypso Value = <Trade keyword> Example: Name = ATEO/TradeKeyword Interface Value = ATEOPartyR60 Calypso Value = ATEOParty – R60

6.10 Version 3.1.1

Component	HelpDesk	RPM	Issue	Type	Description
ATEO 3.1.1	00014368		ATEO-230	Issue	Issue - When the system has more than one active contract with different SVN versions, the ATEO interface is not processing the FIXML with lower SVN versions even though the contracts are active. Fix – Updated the logic to find contracts based on given criteria and consider the scenario of active contracts with different SVN versions.
ATEO 3.1.1	00014132		ATEO-232	Enh	Issue - Trade date of the imported trade is T+1 compared to the trade date of the Ateo message. Fix – For the following mappings, the trade date is taken from field TrdDt instead of field TrdRegTS: Name = ATEO/ExecTypTrdDt Interface Value = 8

Component	HelpDesk	RPM	Issue	Type	Description
					Calypso Value = 8 Name = ATEO/ExecTypTrdDt Interface Value = 10 Calypso Value = 10

6.11 Version 3.1.2

Component	HelpDesk	RPM	Issue	Type	Description
ATEO 3.1.2	00014774		ATEO-238	Issue	Issue - If multiple products of an option exist, Ateo interface fails to pick up the right product when Exercise message is imported in the system. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Fetching ExpDate from ExpirationDate field of ETO in case ExpDate is not found on product.

6.12 Version 3.2.0, 3.2.1

Component	HelpDesk	RPM	Issue	Type	Description
ATEO 3.2.1	00014368		ATEO-231	Issue	Issue - When the system has more than one active contract with different SVN versions, the ATEO interface is not processing the FIXML with lower SVN versions even though the contracts are active. Fix – Updated the logic to find contracts based on given criteria and consider the scenario of active contracts with different SVN versions. Already in 3.1.1.
ATEO 3.2.1	00014132		ATEO-233	Enh	Issue - Trade date of the imported trade is T+1 compared to the trade date of the Ateo message. Fix – For the following mappings, the trade date is taken from field TrdDt instead of field TrdRegTS:

Component	HelpDesk	RPM	Issue	Type	Description
					Name = ATEO/ExecTypTrdDt Interface Value = 8 Calypso Value = 8 Name = ATEO/ExecTypTrdDt Interface Value = 10 Calypso Value = 10 Already in 3.1.1.
ATEO 3.2.1	00014774		ATEO-237	Issue	Issue - If multiple products of an option exist, Ateo interface fails to pick up the right product when Exercise message is imported in the system. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Fetching ExpDate from ExpirationDate field of ETO in case ExpDate is not found on product. Already in 3.1.2.
ATEO 3.2.1		RPM-4313	ATEO-252	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.

6.13 Version 3.3.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.3.0		RPM-5914 RPM-5936	ATEO-256	Enh	Issue – Security – The following third-party libraries have been upgraded: spring-core libraries upgraded to version 5.3.8 commons-lang libraries upgraded to version 3.12.0

6.14 Version 3.4.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.4.0		RPM-5309	ATEO-261	Enh	Issue – Technical issue - Changes for using “internal” Clearing module.

6.15 Version 3.5.0, 3.6.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.6.0	00027952		ATEO-274	Issue	Issue – ATEO integration is using the field PxType instead of PxTyp for Cabinet Price. Impact Analysis – Local impact - Modified the xsd to change the field from PxType to PxTyp.

6.16 Version 3.6.1

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.6.1	00015255	RPM-6998	ATEO-287	Enh	Issue – Added Eurex Next Generation date format. Fix - Added ContractDate field to populate the Prompt Month. If ContractDate is not present, the Prompt Month is taken from the MMY field.
ATEO 3.6.1			ATEO-291	Issue	Issue – Cannot process Option Assignment / Exercise for ATEO using Next Gen contracts. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator - Picking the Contract Date correctly.

6.17 Version 3.7.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.7.0	00015255	RPM-6999	ATEO-281	Enh	Issue – Added Eurex Next Generation date format. Fix - Added ContractDate field to populate the Prompt Month. If ContractDate is not present, the Prompt Month is taken from the MMY field.

6.18 Version 3.8.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.8.0			ATEO-285	Issue	Issue – Cannot process Option Assignment / Exercise for ATEO using Next Gen contracts. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator - Picking the Contract Date correctly.

6.19 Version 3.9.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.9.0	00030629	RPM-9872	ATEO-295	Enh	Issue – Changes to cabinet option trade price for Future64 and Future32 quote type. Fix – For a fixed or variable cabinet option trade, Avg Price checkbox is checked for Future32 and Future64 future options. In addition, for a variable cabinet option, the traded price is calculated as Traded Price = LastPx * (1/tick value) * (1/tick size) only if the following mapping is configured: Name = ATEO/VariableCabinetOptionPrice Interface Value = VariableCabinetOptionFormula Calypso Value = Yes

Component	HD/Case	RPM	Issue	Type	Description
					If this mapping is not configured, the traded price is taken from LastPx.
ATEO 3.9.0	00034510		ATEO-304	Enh	Issue – Add Sales Person and Trader. Fix – Retrieve the trader from field R=12 if any, or set Trader = NONE otherwise. Set Sales Person = NONE.

6.20 Version 3.10.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.10.0	00034597		ATEO-310	Issue	Issue – Performance issue when uploading trades using ATEO. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Improving performance.

6.21 Version 3.11.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 3.11.0			ATEO-339	Sec	Issue – Security – Upgrade spring-webmvc library to version 5.3.26.

6.22 Version 4.1.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 4.1.0	00027952		ATEO-273	Issue	Issue – ATEO integration is using the field PxType instead of PxTyp for Cabinet Price. Impact Analysis – Local impact - Modified the xsd to change the field from PxType to PxTyp.

6.23 Version 4.2.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 4.2.0	00015255	RPM-6998	ATEO-280	Enh	Issue – Added Eurex Next Generation date format. Fix - Added ContractDate field to populate the Prompt Month. If ContractDate is not present, the Prompt Month is taken from the MMY field.

6.24 Version 4.3.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 4.3.0			ATEO-286	Issue	Issue – Cannot process Option Assignment / Exercise for ATEO using Next Gen contracts. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator - Picking the Contract Date correctly.

6.25 Version 4.4.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 4.4.0	00030629	RPM-9871	ATEO-296	Enh	Issue – Changes to cabinet option trade price for Future64 and Future32 quote type. Fix – For a fixed or variable cabinet option trade, Avg Price checkbox is checked for Future32 and Future64 future options. In addition, for a variable cabinet option, the traded price is calculated as Traded Price = LastPx * (1/tick value) * (1/tick size) only if the following mapping is configured: Name = ATEO/VariableCabinetOptionPrice Interface Value = VariableCabinetOptionFormula Calypso Value = Yes

Component	HD/Case	RPM	Issue	Type	Description
					If this mapping is not configured, the traded price is taken from LastPx.
ATEO 4.4.0		RPM-10844	ATEO-301	Sec	Issue - Secure JaxbUnmarshaller. Fix - Addressed security issue with JaxbUnmarshaller.
ATEO 4.4.0	00034510		ATEO-305	Enh	Issue – Add Sales Person and Trader. Fix – Retrieve the trader from field R=12 if any, or set Trader = NONE otherwise. Set Sales Person = NONE.

6.26 Version 4.5.0

Component	HD/Case	RPM	Issue	Type	Description
ATEO 4.5.0	00034597		ATEO-309	Issue	Issue – Performance issue when uploading trades using ATEO. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Improving performance.

6.27 Version 4.5.1

Capability	Component	HD/Case	APL	Issue	Type	Description
Environment Management Configuration Management Cross	ATEO 4.5.1	00064332		ATEO-321	Issue	Issue – ATEO Message Upload error when MMY field is set as YYYYMMDD. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Forming calendar object correctly.

6.28 Version 4.6.0

Capability	Component	HD/Case	APL	Issue	Type	Description
Environment Management Configuration Management Cross	ATEO 4.6.0	00064332		ATEO-320	Issue	Issue – ATEO Message Upload error when MMY field is set as YYYYMMDD. Impact Analysis – Local impact to ATEOFIXMLMessageTranslator – Forming calendar object correctly.

6.29 Version 4.6.1, 4.6.2

Capability	Component	HD/Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.6.2	00091484		ATEO-346	Issue	Issue – Missing counterparty account for GivenIn trades - ATEO is using EXECUTING_MEMBER_FIRM_ROLE (R=1) instead of CLEARING_FIRM_ROLE (R=4). Impact Analysis – Local impact – Using CLEARING_FIRM_ROLE (R=4).

6.30 Version 4.7.0

Capability	Component	HD/Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.7.0	00066883	APL-6136	ATEO-332	Enh	Issue - Consider only ContractDate and revoke MMY field's fallback logic for Eurex Exchange. Impact Analysis - Added mapping to ignore MMY field for the given exchanges from the input file. Name = ATEO/Translator Interface Value = ExchangesToIgnoreMMY Calypso Value = <comma-separated list of exchanges from FIXML message> Example: Calypso Value = CBOT,EUREX

6.31 Version 4.7.1

Important Note - MtDate format changed to yyyyMMdd.

Capability	Component	HD/Case	APL	Issue	Type	Description
	ATEO 4.7.1		APL-6578	ATEO-336	Sec	Issue – Security - Upgrade spring-webmvc library to version 5.3.26.
ETD EU /or FCM Clearing None Cross	ATEO 4.7.1	00094788		ATEO-366	Issue	Issue - ATEO upgrade MtDate issue. Impact Analysis – MtDate format changed to yyyyMMdd.

6.32 Version 4.7.2

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.7.2	00106953	APL-9778	ATEO-374	Enh	Issue – Generate RTN number at trade level for EMIR reporting requirement. Impact Analysis – RTN trade keyword is set as: <trade date> + <ContractSymbol trade keyword> + < ClOrdID2 trade keyword> + <TradeTypeCode trade keyword>. The trade date comes from the TrdDt field, the ContractSymbol trade keyword comes from the Sym field, the ClOrdID2 trade keyword comes from the ClOrdID2 field, the TradeTypeCode trade keyword comes from the TrdTyp field.

6.33 Version 4.7.3

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None	ATEO 4.7.3	00121967		ATEO-401	Enh	Issue – Execution Broker not mapped for trade booked via ATEO. Impact Analysis – Local impact to ATEOFIXMLTradeCaptureReportTranslator -

Capability	Component	Case	APL	Issue	Type	Description
Cross						Setting Execution Broker correctly.

6.34 Version 4.8.0

Important Note - MtDate format changed to yyyyMMdd.

Capability	Component	HD/Case	APL	Issue	Type	Description
	ATEO 4.8.0		APL-6578	ATEO-334	Sec	Issue – Security Upgrade spring-webmvc library to version 5.3.26.
ETD EU /or FCM Clearing None Cross	ATEO 4.8.0	00094788		ATEO-350	Issue	Issue - ATEO upgrade MtDate issue. Impact Analysis – MtDate format changed to yyyyMMdd.
	ATEO 4.8.0			ATEO-355	Issue	Issue - Unable to perform ATEO Lifecycle. Impact Analysis- Local impact to ATEOFIXMLPositionReportMessageTranslator – Fetching expired products correctly.

6.35 Version 4.9.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.9.0	00106953	APL-9777	ATEO-372	Enh	Issue – Generate RTN number at trade level for EMIR reporting requirement. Impact Analysis – RTN trade keyword is set as: <trade date> + <ContractSymbol trade keyword> + < ClOrdID2 trade keyword> + <TradeTypeCode trade keyword>. The trade date comes from the TrdDt field, the ContractSymbol trade keyword comes from the Sym field, the ClOrdID2 trade keyword comes from the ClOrdID2 field, the TradeTypeCode trade keyword comes from the TrdTyp field.

6.36 Version 4.10.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.10.0	00109942	APL-10151	ATEO-386	Enh	Issue - Consider only ContractDate & MMY fields and Revoke MatDt field's fallback logic for Exchange CME. Impact Analysis - The following mapping has been added: Name = ATEO/Translator Interface Value = ExchangesToIgnoreMatDt Calypso Value = <comma-separated list of exchanges from FIXML message> When set for a given exchange, the MatDt field is ignored.

6.37 Version 4.11.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.11.0	00067885	APL-10574	ATEO-395	Enh	Issue – Add support for zero priced CME Options. Impact Analysis - When ATEO Position Transfer trade message has TrdTyp="3" the price is set to 0, as mentioned in LastPx="0”.

6.38 Version 4.12.0

Capability	Component	Case	APL	Issue	Type	Description
	ATEO 4.12.0		APL-10318	ATEO-388	Sec	Issue – Security – Upgrade org.springframework:spring-web library to version 5.3.34.

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 4.12.0	00121967		ATEO-399	Enh	Issue – Execution Broker not mapped for trade booked via ATEO. Impact Analysis – Local impact to ATEOFIXMLTradeCaptureReportTranslator - Setting Execution Broker correctly.

6.39 Version 4.13.0

Capability	Component	Case	APL	Issue	Type	Description
	ATEO 4.13.0		APL-11480	ATEO-412	Sec	Issue – Security – The following libraries have been upgraded: org.springframework:spring-* to version 5.3.39 commons-io from to version 2.16.1

6.40 Version 5.4.0

Capability	Component	HD/Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 5.4.0	00091484		ATEO-345	Issue	Issue – Missing counterparty account for GivenIn trades - ATEO is using EXECUTING_MEMBER_FIRM_ROLE (R=1) instead of CLEARING_FIRM_ROLE (R=4). Impact Analysis – Local impact – Using CLEARING_FIRM_ROLE (R=4).

6.41 Version 5.5.0, 5.6.0

Important Note - MtDate format changed to yyyyMMdd.

Capability	Component	HD/Case	APL	Issue	Type	Description
	ATEO 5.6.0		APL-6578	ATEO-334	Sec	Issue – Security - Upgrade commons-lang3 library to version 3.14.0.
ETD EU /or FCM Clearing None Cross	ATEO 5.6.0	00094788		ATEO-351	Issue	Issue - ATEO upgrade MtDate issue. Impact Analysis – MtDate format changed to yyyyMMdd format.
	ATEO 5.6.0			ATEO-353	Issue	Issue - Unable to perform ATEO Lifecycle. Impact Analysis- Local impact to ATEOFIXMLPositionReportMessageTranslator – Fetching expired products correctly.
	ATEO 5.6.0			ATEO-363	Issue	Issue – Revert ATEO-345. Impact Analysis - ATEO-345 has been reverted.

6.42 Version 5.7.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 5.7.0	00106953	APL-9776	ATEO-373	Enh	Issue – Issue – Generate RTN number at trade level for EMIR reporting requirement. Impact Analysis – RTN trade keyword is set as: <trade date> + <ContractSymbol trade keyword> + < ClOrdID2 trade keyword> + <TradeTypeCode trade keyword>. The trade date comes from the TrdDt field, the ContractSymbol trade keyword comes from the Sym field, the ClOrdID2 trade keyword comes from the ClOrdID2 field, the TradeTypeCode trade keyword comes from the TrdTyp field.
	ATEO 5.7.0		APL-8442	ATEO-360	Sec	Issue – Security – The following third party libraries have been upgraded: commons_lang3 to version 3.14.0 commons-configurations2 to version 2.9.0

Capability	Component	Case	APL	Issue	Type	Description
						guava to version 32.1.3

6.43 Version 5.8.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 5.8.0	00109942	APL-10152	ATEO-385	Enh	Issue - Consider only ContractDate & MMY fields and Revoke MatDt field's fallback logic for Exchange CME. Impact Analysis - The following mapping has been added: Name = ATEO/Translator Interface Value = ExchangesToIgnoreMatDt Calypso Value = <comma-separated list of exchanges from FIXML message> When set for a given exchange, the MatDt field is ignored.

6.44 Version 5.9.0

Capability	Component	Case	APL	Issue	Type	Description
ETD EU /or FCM Clearing None Cross	ATEO 5.9.0	00067885	APL-10406	ATEO-394	Enh	Issue – Add support for zero priced CME Options. Impact Analysis - When ATEO Position Transfer trade message has TrdTyp="3" the price is set to 0, as mentioned in LastPx="0”.
ETD EU /or FCM Clearing None Cross	ATEO 5.9.0	00121967		ATEO-400	Enh	Issue – Execution Broker not mapped for trade booked via ATEO. Impact Analysis – Local impact to ATEOFIXMLTradeCaptureReportTranslator - Setting Execution Broker correctly.

Capability	Component	Case	APL	Issue	Type	Description
	ATEO 5.9.0	APL-9838, APL-10338		ATEO-377	Sec	Issue – Security – Upgrade the following libraries: spring.springframework:spring to version 6.1.6 com.enterprisedt:edtftpj-pro to version 7.7.0

6.45 Version 5.10.0

Capability	Component	Case	APL	Issue	Type	Description
	ATEO 5.10.0		APL-11372	ATEO-409	Sec	Issue – The following libraries have been upgraded: spring.springframework:spring to version 6.1.11. commons-io to version 2.16.1

6.46 Version 5.11.0

Capability	Component	Case	APL	Issue	Type	Description
	ATEO 5.11.0		APL-11372	ATEO-420	Sec	Issue – Security - Upgrade spring-* library to version 6.1.16.