



Nasdaq Calypso

FXall Release Notes

January 2025

Approved

This document describes functionality changes in the FXall module.

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

Document History

Published	Summary of Changes
January 2020	First edition for version 1.0.1
February 2020	Updates for version 2.0.0
August 2020	Updates for version 2.1.0
September 2020	Updates for version 2.1.1
November 2020	Updates for version 2.2.0
February 2021	Updates for version 2.3.0, 2.4.0.
March 2021	Updates for version 2.4.1.
April 2021	Updates for version 2.4.2, 2.4.3.
May 2021	Updates for version 2.4.4, 2.4.5, 2.4.6.
June 2021	Updates for version 2.4.7.
August 2021	Updates for version 2.5.0.
September 2021	Updates for version 2.4.8, 2.6.0.
October 2021	Updates for version 2.7.0.
December 2021	Updates for version 2.4.9.
January 2022	Updates for version 2.4.10, 2.7.1. Updates for version 3.0.0, 3.0.1 - Technical release only – Version 17.0 compatibility
February 2022	Updates for version 2.8.0, 3.1.0.

Published	Summary of Changes
March 2022	Updates for version 2.9.0.
April 2022	Updates for version 2.10.0, 3.2.0.
May 2022	Updated for version 3.3.0, 2.11.0.
June 2022	Updates for version 2.4.11, 2.4.12
July 2022	Updates for version 2.12.0, 3.4.0, 3.4.1
August 2022	Updated for version 3.5.0 – Technical release only.
September 2022	Updated for version 2.13.0, 3.6.0
November 2022	Updated for version 2.14.0, 2.4.13
December 2022	Updated for version 3.7.0
January 2023	Updated for version 3.8.0, 2.15.0
February 2023	Updated for version 2.13.1, 2.13.2
August 2023	Updated for version 3.9.0
January 2024	Updated for version 4.3.0 – Technical release only – Compatibility with version 18
February 2024	Updated for version 4.4.0 – Technical release only
March 2024	Updated for version 3.10.0 – Technical release only Updated for version 3.11.0, 4.5.0
April 2024	Updated for version 3.12.0, 4.6.0
May 2024	Updated for version 4.7.0

Published	Summary of Changes
June 2024	Updated for version 3.10.2, 3.13.0, 4.8.0
September 2024	Updated for version 2.15.1, 3.14.0, 4.9.0
October 2024	Updated for version 4.10.0
January 2025	Updated for version 4.11.0, 3.15.0, 3.14.1

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Overview

This document describes the changes on FXall modules and provides procedures to upgrade to latest version of FXall. Please review this document before making changes to the existing version.

The module supports specific versions of Calypso. In addition, your implementation must have the current Hotfixes applied. Before downloading the FXall module, please refer to the table below to determine which module versions are applicable for your implementation. The cal-upload.jar is bundled with Data Uploader and no longer has a separate listing in the table. cal-upload.jar must still appear in the CLASSPATH.

Installation

Please refer to the Calypso FXall Integration Guide for setup and configuration.

Dependencies

FXall module compatibility.

FXall	Data Uploader	Calypso
1.0.1	7.12.1	15.2
1.0.1	7.12.2	16.X

Release Notes

2.1 January 2020 – Changes in Version 1.0.1

Component	HelpDesk	Issue	Type	Description
FXall 1.0.1		FXALL-4	Enh	Issue - FXall support for incoming FX-Spot fix message. Fix – Added support for incoming FX-Spot fix message, action NEW only.
FXall 1.0.1		FXALL-5	Enh	Issue - FXall support for incoming FX-Fwd fix message. Fix – Added support for incoming FX-Fwd fix message, action NEW only.
FXall 1.0.1		FXALL-7	Enh	Issue - FXall support for incoming FX-NDF fix message. Fix – Added support for incoming FX-NDF fix message, action NEW only.

2.2 February 2020 – Changes in Version 2.0.0

Component	HelpDesk	Issue	Type	Description
FXall 2.0.0		FXALL-19	Enh	Issue – Upgrade Dozer library to version 6.5.0.

2.3 August 2020 – Changes in Version 2.1.0

Component	HelpDesk	Issue	Type	Description
FXall 2.1.0		FXALL-22	Enh	Issue – FXall support for incoming FX-Swap fix message. Fix – Added support for incoming FX-Swap fix message, action NEW only.

2.4 September 2020 – Changes in Version 2.1.1

Upgrade Note

The property file fxall-fix.properties needs to be modified – See issue FXALL-25 below for details.

Component	HelpDesk	Issue	Type	Description
FXall 2.1.1		FXALL-25	Issue	<p>Issue – FXAll - FIX Engine does not run with default fxall-fix.properties.</p> <p>Fix – The DataDictionary and AppDataDictionary properties have been changed from DD_FXALL.xml to DD_FXAll.xml in fxall-fix.properties.</p> <p>Make sure that you modify these properties in the fxall-fix.properties file if you have customized it.</p> <p>The file DD_FXALL.xml has been renamed DD_FXAll.xml.</p>

2.5 November 2020 – Changes in Version 2.2.0

Upgrade Note

The property file fxall-fix.properties needs to be modified – See issue FXALL-26 below for details.

Component	HelpDesk	Issue	Type	Description
FXall 2.2.0		FXALL-26	Issue	<p>Issue – FXAll - FIX Engine does not run with default fxall-fix.properties.</p> <p>Fix – The DataDictionary and AppDataDictionary properties have been changed from DD_FXALL.xml to DD_FXAll.xml in fxall-fix.properties.</p> <p>Make sure that you modify these properties in the fxall-fix.properties file if you have customized it.</p> <p>The file DD_FXALL.xml has been renamed DD_FXAll.xml.</p>
FXall 2.2.0	00007010	FXALL-30	Enh	<p>Issue - Add support for Order Integration of FX Spot and FX Forward.</p> <p>Fix – Added support to allege Orders from Calypso to FXall platform and receive drop copy messages post Order execution.</p> <p>Please refer to the Calypso FXall Integration Guide for details.</p>

2.6 February 2021 – Changes in Version 2.3.0

Component	HelpDesk	Issue	Type	Description
FXall 2.3.0	00007010	FXALL-32	Enh	Issue - Support Order Integration for FXNDF, FXSwap and FXNDSwap. Fix – Added support for FXNDF, FXSwap, FXNDFSwap and block orders. Sample workflow in resources/FXallAMOrder.wf.

2.7 February 2021 – Changes in Version 2.4.0

Component	HelpDesk	Issue	Type	Description
FXall 2.4.0		FXALL-35	Issue	Issue - ACK action should be applied to PLATFORM_CANCEL ack response.
FXall 2.4.0		FXALL-38	Enh	Issue - Support Order and Trade Integration for FXOption. Fix – Added support for FXOption Vanilla trades and Order integration.

2.8 March 2021 – Changes in Version 2.4.1

Component	HelpDesk	Issue	Type	Description
FXall 2.4.1		FXALL-41	Issue	Issue - Error on messages received from FXALL platform.

2.9 April 2021 – Changes in Version 2.4.2, 2.4.3

Component	HD/Case	Issue	Type	Description
FXall 2.4.3	00012456	FXALL-50	Enh	Issue - Add support to copy order attributes to executed trade. Fix – Order attributes specified in Order Sheet are now copied to the executed trade as trade keywords.

Component	HD/Case	Issue	Type	Description
FXall 2.4.3	00012254	FXALL-47	Issue	Issue - FXall Order in Pricing Sheet does not display the latest version of the order once the ACK message is received from FXall.
FXall 2.4.3	00013380	FXALL-55	Enh	Issue – Add support to copy order trade comment to executed trade. Fix – Trade Comment is now copied to executed trade if present.

2.10 May 2021 – Changes in Version 2.4.4, 2.4.5

Component	HD/Case	Issue	Type	Description
FXall 2.4.5		FXALL-59	Enh	Issue - Order Validity date field changed from JDate to JDateTime.

2.11 May 2021 – Changes in Version 2.4.6

Component	HD/Case	Issue	Type	Description
FXall 2.4.6	00015199	FXALL-62	Issue	Issue - Notional amount is sent to FXall based on primary currency instead of Notional currency in in FIX message tag 38 and 80, when selling secondary currency. Fix – Notional amount is now sent in Notional currency.

2.12 June 2021 – Changes in Version 2.4.7

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.7	00015866		FXALL-66	Issue	Issue - Error while applying SEND_TO_MARKET action to an FX trade in the pricing Sheet - Workflow rule CheckOrderProcessor fails when the selected order processor is FXAll.

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact to FXAllOMSHandler.

2.13 September 2021 – Changes in Version 2.4.8

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.8	00020962		FXALL-75	Issue	Issue - Executed Trade is missing the portfolio manager propagated from the Order. Impact Analysis – Local impact – Setting the portfolio manager.

2.14 December 2021 – Changes in Version 2.4.9

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.9	00021043		FXALL-87	Enh	Issue - For TOM and TOD trades, forward points gets adjusted in Margin field causing generation of SPOT_MARGIN fee. Spot rate must be equal to the final rate and match with tag 31. Fix – Added mapping to identify TOM and TOD trades as spot trades: Name = FXAll/TradeType Interface Value = MapSpotTradeOnSpotDateAs Calypso Value = Spot When set to Spot, Spot Rate = Final Rate and SPOT_MARGIN fee is not created. If not set, it defaults to Forward.
FXall 2.4.9	00020986	RPM-6618	FXALL-96	Enh	Issue – Add ability to prevent sending all allocations from Calypso to FXALL in case of block order, but instead to send an aggregated allocation per account.

Component	HD/Case	RPM	Issue	Type	Description
					<p>Fix – Added mapping to enable sending aggregated allocations per account:</p> <p>Name = FXAll/Translator</p> <p>Interface Value = AggregateAllocations</p> <p>Calypso Value = true</p> <p>When set to true, allocations are aggregated per account.</p> <p>If not set, default is false.</p>

2.15 January 2022 – Changes in Version 2.4.10

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.10	00027445 00027567 00024458		FXALL-101	Enh	<p>Issue - Order should be cancelled in Calypso when the Cancel action is applied from FXAll platform.</p> <p>Fix - When tag 35=8 and tag 39=4, the message type is CANCELLED. The action to be applied in case of CANCELLED message can be set in the following mapping:</p> <p>Name = FXAll/OrderAction</p> <p>Interface Value = CANCELLED</p> <p>Calypso Value = CANCEL</p> <p>If the mapping is not defined, action ACK is applied by default.</p>

2.16 June 2022 – Changes in Version 2.4.11

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.11	00031000		FXALL-124	Issue	<p>Issue – FXAll single trade - FX swap amount direction is not correct when dealt currency is secondary currency.</p>

Component	HD/Case	RPM	Issue	Type	Description
					Impact Analysis – Local impact – Fixing amount direction when dealt currency is secondary currency.
FXall 2.4.11	00032923		FXALL-129	Issue	<p>Issue - Order is wrongly going into partial-execution when dealt currency = secondary currency.</p> <p>Impact Analysis – Local impact - Populating 673 tag with secondary ccy amount when negotiated ccy = secondary ccy.</p>

2.17 June 2022 – Changes in Version 2.4.12

Important Note – Data model changes – See issue FXALL-135 for details.

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.4.12	00031452		FXALL-135	Enh	<p>Issue – FXAll Book Mapping - Not possible to map n FXAll Books with one Book in Calypso.</p> <p>Fix – If the incoming book cannot be matched to any book using the book attribute FXAllBook, the following mapping is used:</p> <p>Name = FXAll/FXAllParticipant</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <processing org></p> <p>In this case, the incoming book is mapped to the book defined in the PO legal entity attribute FXAllBook.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>
FXall 2.4.12	00034459		FXALL-139	Issue	<p>Issue - Uneven FX Swap not correctly managed from Calypso Order to FXALL - The notional of the second leg is not retrieved, it is the same as the notional of the first leg.</p> <p>Impact Analysis – Local impact to TradeToFXAllFIXPartiesConverter – Sending correct notional for second leg of uneven swap.</p>

2.18 November 2022 – Changes in Version 2.4.13

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 2.4.13	00040649		FXALL-157	Enh	<p>Issue – FX Spot trade CADGBP is integrated as FX Forward.</p> <p>Impact Analysis - If primary currency and secondary currency default spot days are not equal, checking currency pair attribute SpotDateCalcByCcySpotDays.</p> <p>If true, get the maximum value of the currency spot days. If false, get the minimum value.</p>

2.19 August 2021 – Changes in Version 2.5.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.5.0			FXALL-42	Issue	Issue - Error on messages received from FXALL platform. Already in version 2.4.1.
FXall 2.5.0	00012254		FXALL-46	Issue	Issue - FXall Order in Pricing Sheet does not display the latest version of the order once the ACK message is received from FXall. Already in version 2.4.2.
FXall 2.5.0	00012456		FXALL-49	Enh	<p>Issue - Add support to copy order attributes to executed trade.</p> <p>Fix – Order attributes specified in Order Sheet are now copied to the executed trade as trade keywords.</p> <p>Already in version 2.4.2.</p>
FXall 2.5.0	00013380		FXALL-54	Enh	<p>Issue – Add support to copy order trade comment to executed trade.</p> <p>Fix – Trade Comment is now copied to executed trade if present.</p> <p>Already in version 2.4.3.</p>

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.5.0			FXALL-58	Enh	Issue - Order Validity date field changed from JDate to JDateTime. Already in version 2.4.5.
FXall 2.5.0	00015199		FXALL-61	Issue	Issue - Notional amount is sent to FXall based on primary currency instead of Notional currency in in FIX message tag 38 and 80, when selling secondary currency. Fix – Notional amount is now sent in Notional currency. Already in version 2.4.6.
FXall 2.5.0	00015866		FXALL-65	Issue	Issue - Error while applying SEND_TO_MARKET action to an FX trade in the pricing Sheet - Workflow rule CheckOrderProcessor fails when the selected order processor is FXAll. Impact Analysis – Local impact to FXAllIOMSHandler. Already in version 2.4.7.
FXall 2.5.0		RPM-4313	FXALL-71	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.

2.20 September 2021 – Changes in Version 2.6.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.6.0	00020962		FXALL-76	Issue	Issue - Executed Trade is missing the portfolio manager propagated from the Order. Impact Analysis – Local impact – Setting the portfolio manager.

2.21 October 2021 – Changes in Version 2.7.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.7.0	00019444	RPM-6303	FXALL-82	Enh	Issue – Security - Upgrade QuickfixJAll library to version 2.3.0.

2.22 January 2022 – Changes in Version 2.7.1

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.7.1	00027445 00027567 00024458		FXALL-104	Enh	<p>Issue - Order should be cancelled in Calypso when the Cancel action is applied from FXAll platform.</p> <p>Fix - When tag 35=8 and tag 39=4, the message type is CANCELLED. The action to be applied in case of CANCELLED message can be set in the following mapping:</p> <p>Name = FXAll/OrderAction</p> <p>Interface Value = CANCELLED</p> <p>Calypso Value = CANCEL</p> <p>If the mapping is not defined, action ACK is applied by default.</p>
FXall 2.7.1	00021043 00027567 00024458		FXALL-105	Enh	<p>Issue - For TOM and TOD trades, forward points gets adjusted in Margin field causing generation of SPOT_MARGIN fee. Spot rate must be equal to the final rate and match with tag 31.</p> <p>Fix – Added mapping to identify TOM and TOD trades as spot trades:</p> <p>Name = FXAll/TradeType</p> <p>Interface Value = MapSpotTradeOnSpotDateAs</p> <p>Calypso Value = Spot</p> <p>When set to Spot, Spot Rate = Final Rate and SPOT_MARGIN fee is not created.</p> <p>If not set, it defaults to Forward.</p>

2.23 February 2022 – Changes in Version 2.8.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.8.0	00027445 00027567 00024458		FXALL-99	Enh	<p>Issue - Order should be cancelled in Calypso when the Cancel action is applied from FXall platform.</p> <p>Fix - When tag 35=8 and tag 39=4, the message type is CANCELLED. The action to be applied in case of CANCELLED message can be set in the following mapping:</p> <p>Name = FXAll/OrderAction</p> <p>Interface Value = CANCELLED</p> <p>Calypso Value = CANCEL</p> <p>If the mapping is not defined, action ACK is applied by default.</p>
FXall 2.8.0	00021043 00027567 00024458		FXALL-91	Enh	<p>Issue - For TOM and TOD trades, forward points gets adjusted in Margin field causing generation of SPOT_MARGIN fee. Spot rate must be equal to the final rate and match with tag 31.</p> <p>Fix – Added mapping to identify TOM and TOD trades as spot trades:</p> <p>Name = FXAll/TradeType</p> <p>Interface Value = MapSpotTradeOnSpotDateAs</p> <p>Calypso Value = Spot</p> <p>When set to Spot, Spot Rate = Final Rate and SPOT_MARGIN fee is not created.</p> <p>If not set, it defaults to Forward.</p>

2.24 March 2022 – Changes in Version 2.9.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.9.0	00020986	RPM-6618	FXALL-97	Enh	<p>Issue – Add ability to prevent sending all allocations from Calypso to FXALL in case of block order, but instead to send an aggregated allocation per account.</p> <p>Fix – Added mapping to enable sending aggregated allocations per account:</p> <p>Name = FXAll/Translator</p> <p>Interface Value = AggregateAllocations</p> <p>Calypso Value = true</p> <p>When set to true, allocations are aggregated per account.</p> <p>If not set, default is false.</p>

2.25 April 2022 – Changes in Version 2.10.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.10.0	00030019		FXALL-116	Enh	<p>Issue – Incorrect Trade Date for trades generated from execution of FX Order.</p> <p>Fix – Added mapping for Trade Date - By default, the trade date is retrieved from Tag 75 if no mapping is specified.</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 75</p> <p>Calypso Value = TradeDate</p> <p>You can specify the following mapping instead:</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 60</p> <p>Calypso Value = TradeDateTime</p>

2.26 May 2022 – Changes in Version 2.11.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.11.0	00022086	RPM-3275	FXALL-116	Enh	<p>Issue – Add support for RFQ and trade creation interface.</p> <p>Fix – Added ability to initiate a RFQ request on the eDealing portal which in return initiates a RFQ request to FXall.</p> <p>Added the ability to add a trader spread and or sales margin to the returned price and publish back to the client.</p> <p>If the client accepts the price, the trade is executed with FXall and the FX trade is created.</p> <p>Supported products: FX Spot, FX Forward, FX Swap, FX NDF.</p> <p>Sample workflow in resources/RFQREQUESTMSG.wf.</p>
FXall 2.11.0	00031000		FXALL-123	Issue	<p>Issue – FXall single trade - FX swap amount direction is not correct when dealt currency is secondary currency.</p> <p>Impact Analysis – Local impact – Fixing amount direction when dealt currency is secondary currency.</p>
FXall 2.11.0	00032923		FXALL-128	Issue	<p>Issue - Order is wrongly going into partial-execution when dealt currency = secondary currency.</p> <p>Impact Analysis – Local impact - Populating 673 tag with secondary ccy amount when negotiated ccy = secondary ccy.</p>

2.27 July 2022 – Changes in Version 2.12.0

Important Note – Multiple data model changes to accommodate the new features – See below.

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.12.0	00031452		FXALL-136	Enh	<p>Issue – FXall Book Mapping - Not possible to map n FXall Books with one Book in Calypso.</p>

Component	HD/Case	RPM	Issue	Type	Description
					<p>Fix – If the incoming book cannot be matched to any book using the book attribute FXAllBook, the following mapping is used:</p> <p>Name = FXAll/FXAllParticipant</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <processing org></p> <p>In this case, the incoming book is mapped to the book defined in the PO legal entity attribute FXAllBook.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>
FXall 2.12.0	00034459		FXALL-140	Issue	<p>Issue - Uneven FX Swap not correctly managed from Calypso Order to FXall - The notional of the second leg is not retrieved, it is the same as the notional of the first leg.</p> <p>Impact Analysis – Local impact to TradeToFXAllFIXPartiesConverter – Sending correct notional for second leg of uneven swap.</p>
FXall 2.12.0	00022086	RPM-9605	FXALL-143	Enh	<p>Issue – RFQ request initiated from eDealing Portal – Add support for back-to-back trades.</p> <p>Fix – Added generation of back-to-back trades for RFQ requests.</p> <p>Sample workflow in resources/RFQREQUESTMSG.wf.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>

2.28 September 2022 – Changes in Version 2.13.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 2.13.0			FXALL-152	Issue	<p>Issue – Technical issue – In FXALLRFQRequestActionHandler, replace org.javers.common.collections.Arrays with java.util.Arrays.</p> <p>Impact Analysis – Local impact to FXALLRFQRequestActionHandler - Replaced org.javers.common.collections.Arrays with java.util.Arrays.</p>

2.29 February 2023 – Changes in Version 2.13.1, 2.13.2

Important Note – Data model changes – See issue FXALL-164 for details.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 2.13.1	00031452 0003856 6		FXALL-164	Enh	<p>Issue – FXAll Book Mapping - Not possible to map FXAll Books with multiple books in Calypso.</p> <p>Fix – To map FXAll books to multiple Calypso books, you can use the following mapping:</p> <p>Name = FXAll/FXAllBook</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <Calypso book></p> <p>In this case, the incoming book is directly mapped to a Calypso book.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>
Integration	Trades Data Integration	Cross	FXall 2.13.1	00047701		FXALL-170	Enh	<p>Issue – FXALL - Tag 7029 (Portfolio) not taken into account.</p> <p>Impact Analysis – Added logic to retrieve the incoming book from Tag 7029 if present, or from Tag 79 otherwise.</p>
Integration	Trades Data Integration	Cross	FXall 2.13.2	00052718 0004064 9		FXALL-172	Enh	<p>Issue – FX Spot trade CADGBP is integrated as FX Forward.</p> <p>Impact Analysis - If primary currency and secondary currency default spot days are not equal, checking currency pair attribute SpotDateCalcByCcySpotDays.</p> <p>If true, get the maximum value of the currency spot days. If false, get the minimum value.</p>

2.30 November 2022 – Changes in Version 2.14.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 2.14.0	00040649		FXALL-159	Enh	<p>Issue – FX Spot trade CADGBP is integrated as FX Forward.</p> <p>Impact Analysis - If primary currency and secondary currency default spot days are not equal, checking currency pair attribute SpotDateCalcByCcySpotDays.</p> <p>If true, get the maximum value of the currency spot days. If false, get the minimum value.</p>

2.31 January 2023 – Changes in Version 2.15.0

Important Note – Data model changes – See issue FXALL-166 for details.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 2.15.0	00031452 00038566		FXALL-166	Enh	<p>Issue – FXAll Book Mapping - Not possible to map FXAll Books with multiple books in Calypso.</p> <p>Fix – To map FXAll books to multiple Calypso books, you can use the following mapping:</p> <p>Name = FXAll/FXAllBook</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <Calypso book></p> <p>In this case, the incoming book is directly mapped to a Calypso book.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 2.15.0	00047701		FXALL-168	Enh	Issue – FXALL - Tag 7029 (Portfolio) not taken into account. Impact Analysis – Added logic to retrieve the incoming book from Tag 7029 if present, or from Tag 79 otherwise.

2.32 September 2024 – Changes in Version 2.15.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 2.15.1	00122528, 00122962		FXALL-249	Enh	Issue – Not possible to integrate an FX Forward EUR/USD. Impact Analysis - If Max Spot Days (3 for example) > Spot Days in Currency Defaults, then T+1, T+2 and T+3 will be considered as Spot dates. However user can change the trade type to FXForward under some conditions: If Min Spot Days = Max Spot Days, then SettleDate = SpotDate, trade is a Spot trade and cannot be changed. If Min Spot Days < Max Spot Days, trade can be saved as Spot trade or FXForward trade based on MapSpotTradeOnSpotDateAs mapping. Name = FXAllTradeType Interface Value – MapSpotTradeOnspotDateAs Calypso Value = Spot or Forward Default is Forward if not set.

2.33 February 2022 – Changes in Version 3.1.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 3.1.0	00027445 00027567 00024458		FXALL-98	Enh	<p>Issue - Order should be cancelled in Calypso when the Cancel action is applied from FXall platform.</p> <p>Fix - When tag 35=8 and tag 39=4, the message type is CANCELLED. The action to be applied in case of CANCELLED message can be set in the following mapping:</p> <p>Name = FXAll/OrderAction</p> <p>Interface Value = CANCELLED</p> <p>Calypso Value = CANCEL</p> <p>If the mapping is not defined, action ACK is applied by default.</p>
FXall 3.1.0	00021043 00027567 00024458		FXALL-90	Enh	<p>Issue - For TOM and TOD trades, forward points gets adjusted in Margin field causing generation of SPOT_MARGIN fee. Spot rate must be equal to the final rate and match with tag 31.</p> <p>Fix – Added mapping to identify TOM and TOD trades as spot trades:</p> <p>Name = FXAll/TradeType</p> <p>Interface Value = MapSpotTradeOnSpotDateAs</p> <p>Calypso Value = Spot</p> <p>When set to Spot, Spot Rate = Final Rate and SPOT_MARGIN fee is not created.</p> <p>If not set, it defaults to Forward.</p>

2.34 April 2022 – Changes in Version 3.2.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 3.2.0	00030019		FXALL-117	Enh	Issue – Incorrect Trade Date for trades generated from execution of FX Order.

Component	HD/Case	RPM	Issue	Type	Description
					<p>Fix – Added mapping for Trade Date - By default, the trade date is retrieved from Tag 75 if no mapping is specified.</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 75</p> <p>Calypso Value = TradeDate</p> <p>You can specify the following mapping instead:</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 60</p> <p>Calypso Value = TradeDateTime</p>

2.35 May 2022 – Changes in Version 3.3.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 3.3.0	00031000		FXALL-125	Issue	<p>Issue – FXall single trade - FX swap amount direction is not correct when dealt currency is secondary currency.</p> <p>Impact Analysis – Local impact – Fixing amount direction when dealt currency is secondary currency.</p>
FXall 3.3.0	00032923		FXALL-130	Issue	<p>Issue - Order is wrongly going into partial-execution when dealt currency = secondary currency.</p> <p>Impact Analysis – Local impact - Populating 673 tag with secondary ccy amount when negotiated ccy = secondary ccy.</p>

2.36 July 2022 – Changes in Version 3.4.0, 3.4.1

Important Note – Multiple data model changes to accommodate the new features - See below.

Component	HD/Case	RPM	Issue	Type	Description
FXall 3.4.1	00031452		FXALL-134	Enh	<p>Issue – FXall Book Mapping - Not possible to map n FXall Books with one Book in Calypso.</p> <p>Fix – If the incoming book cannot be matched to any book using the book attribute FXallBook, the following mapping is used:</p> <p>Name = FXall/FXallParticipant</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <processing org></p> <p>In this case, the incoming book is mapped to the book defined in the PO legal entity attribute FXallBook.</p> <p>Changes to FXallSchemaData.xml for the new mapping values.</p>
FXall 3.4.1	00034459		FXALL-138	Issue	<p>Issue - Uneven FX Swap not correctly managed from Calypso Order to FXall - The notional of the second leg is not retrieved, it is the same as the notional of the first leg.</p> <p>Impact Analysis – Local impact to TradeToFXallFIXPartiesConverter – Sending correct notional for second leg of uneven swap.</p>
FXall 3.4.1	00022086	RPM-10211	FXALL-133	Enh	<p>Issue – Add support for RFQ and trade creation interface.</p> <p>Fix – Added ability to initiate a RFQ request on ePortals which in return initiates a RFQ request to FXall.</p> <p>Added the ability to add a trader spread and or sales margin to the returned price and publish back to the client.</p> <p>If the client accepts the price, the trade is executed with FXall and the FX trade is created.</p> <p>Supported products: FX Spot, FX Forward, FX Swap, FX NDF.</p> <p>Sample workflow in resources/RFQREQUESTMSG.wf.</p> <p>Changes to DD_FXall.xml to accommodate the new features.</p>
FXall 3.4.1	00022086	RPM-9605	FXALL-149	Enh	<p>Issue – RFQ request initiated from ePortals – Add support for back-to-back trades.</p> <p>Fix – Added generation of back-to-back trades for RFQ requests.</p>

Component	HD/Case	RPM	Issue	Type	Description
					Sample workflow in resources/RFQREQUESTMSG.wf. Changes to FXallSchemaData.xml for the new mapping values.

2.37 September 2022 – Changes in Version 3.6.0

Component	HD/Case	RPM	Issue	Type	Description
FXall 3.6.0			FXALL-153	Issue	Issue – Technical issue – In FXALLRFQRequestActionHandler, replace org.javers.common.collections.Arrays with java.util.Arrays. Impact Analysis – Local impact to FXALLRFQRequestActionHandler - Replaced org.javers.common.collections.Arrays with java.util.Arrays.

2.38 December 2022 – Changes in Version 3.7.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 3.7.0	0004064 9 00052718		FXALL-158	Enh	Issue – FX Spot trade CADGBP is integrated as FX Forward. Impact Analysis - If primary currency and secondary currency default spot days are not equal, checking currency pair attribute SpotDateCalcByCcySpotDays. If true, get the maximum value of the currency spot days. If false, get the minimum value.

2.39 January 2023 – Changes in Version 3.8.0

Important Note – Data model changes – See issue FXALL-165 for details.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 3.8.0	00031452 0003856 6		FXALL-165	Enh	<p>Issue – FXAll Book Mapping - Not possible to map FXAll Books with multiple books in Calypso.</p> <p>Fix – To map FXAll books to multiple Calypso books, you can use the following mapping:</p> <p>Name = FXAll/FXAllBook</p> <p>Interface Value = <incoming book></p> <p>Calypso Value = <Calypso book></p> <p>In this case, the incoming book is directly mapped to a Calypso book.</p> <p>Changes to FXAllSchemaData.xml for the new mapping values.</p>
Integration	Trades Data Integration	Cross	FXall 3.8.0	00047701		FXALL-169	Enh	<p>Issue – FXALL - Tag 7029 (Portfolio) not taken into account.</p> <p>Impact Analysis – Added logic to retrieve the incoming book from Tag 7029 if present, or from Tag 79 otherwise.</p>

2.40 August 2023 – Changes in Version 3.9.0

Important Note – Block orders are no longer using the AMBlockOrder workflow. They are using the AMOrder workflow instead.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	Trades Data Integration	Cross	FXall 3.9.0		APL-4384	FXALL-182	Enh	<p>Issue – FXAll changes to support block orders changes.</p> <p>Impact Analysis – Block orders are no longer using the AMBlockOrder workflow. They are using the AMOrder workflow instead.</p>

2.41 April 2024 – Changes in Version 3.10.1

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	None	Cross	FXall 3.10.1	00098608		FXALL-212	Enh	<p>Issue – FX Spot trade booked in FXALL is created as FX Forward in Calypso as trade date is expressed in GMT timezone instead of entered user timezone.</p> <p>Impact Analysis – By default, the trade is created using Trade Date = Tag 75. If you want to use Tag 60 instead (entered user date and time in user timezone), add the following mapping:</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 60</p>

2.42 June 2024 – Changes in Version 3.10.2

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 3.10.2	00114871		FXALL-237	Enh	<p>Issue – Provide option to map keyword based on value from tag 1909.</p> <p>Impact Analysis - Value of 1909 tag is populated as ShortNote1 in case of single-leg FX products like FXForward, FXSpot etc.</p> <p>Value of 1909 tag is populated as ShortNote1 and ShortNote2 in case of multi-leg FX products like FXSwap, FXNDFS wap.</p>

2.43 March 2024 – Changes in Version 3.11.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	RPM	Issue	Type	Description
Integration	None	Cross	FXall 3.11.0	00098608		FXALL-211	Enh	<p>Issue – FX Spot trade booked in FXALL is created as FX Forward in Calypso as trade date is expressed in GMT timezone instead of entered user timezone.</p> <p>Impact Analysis – By default, the trade is created using Trade Date = Tag 75. If you want to use Tag 60 instead (entered user date and time in user timezone), add the following mapping:</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 60</p>

2.44 April 2024 – Changes in Version 3.12.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 3.12.0	00098608	APL-9198	FXALL-217	Enh	<p>Issue – Add support for UPI code.</p> <p>Impact Analysis – UPI from FXall is saved as InstrumentUPI trade keyword and UPI product code.</p>

2.45 June 2024 – Changes in Version 3.13.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			FXall 3.13.0		APL-9861	FXALL-232	Enh	Issue – Add support for RTN (Report Tracking Number) trade keyword.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Populating trade keyword ReportTrackingNumber on Trade with value of Tag 17.

2.46 September 2024 – Changes in Version 3.14.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 3.14.0	00122528, 00122962		FXALL-248	Enh	<p>Issue – Not possible to integrate an FX Forward EUR/USD.</p> <p>Impact Analysis - If Max Spot Days (3 for example) > Spot Days in Currency Defaults, then T+1, T+2 and T+3 will be considered as Spot dates. However user can change the trade type to FXForward under some conditions:</p> <p>If Min Spot Days = Max Spot Days, then SettleDate = SpotDate, trade is a Spot trade and cannot be changed.</p> <p>If Min Spot Days < Max Spot Days, trade can be saved as Spot trade or FXForward trade based on MapSpotTradeOnSpotDateAs mapping.</p> <p>Name = FXAllTradeType</p> <p>Interface Value – MapSpotTradeOnspotDateAs</p> <p>Calypso Value = Spot or Forward</p> <p>Default is Forward if not set.</p>
Integration	None	Cross	FXall 3.14.0	00114871		FXALL-235	Enh	Issue – Provide option to map keyword based on value from tag 1909.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Impact Analysis - Value of 1909 tag is populated as ShortNote1 in case of single-leg FX products like FXForward, FXSpot etc.</p> <p>Value of 1909 tag is populated as ShortNote1 and ShortNote2 in case of multi-leg FX products like FXSwap, FXNDFSswap.</p>

2.47 January 2025 – Changes in Version 3.14.1

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Environment Management	Configuration Management	Cross	FXall 3.14.1	00146698		FXALL-267	Enh	<p>Issue – Remove duplicate FIX engine.</p> <p>Impact Analysis – Setting engine parameter OPTIONAL_FEATURE = fxall.</p> <p>When optional feature is disabled, fxall FIX engine is disabled.</p> <p>The upgrade script FXALL-263-1.sql will remove any duplicate FIX engine.</p> <p>Please refer to Calypso List of Servers and Engines documentation for details on disabling optional features.</p>

2.48 January 2025 – Changes in Version 3.15.0

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Environment Management	Configuration Management	Cross	FXall 3.15.0	00146698		FXALL-264	Enh	<p>Issue – Remove duplicate FIX engine.</p> <p>Impact Analysis – Setting engine parameter OPTIONAL_FEATURE = fxall.</p> <p>When optional feature is disabled, fxall FIX engine is disabled.</p> <p>The upgrade script FXALL-263-1.sql will remove any duplicate FIX engine.</p> <p>Please refer to Calypso List of Servers and Engines documentation for details on disabling optional features.</p>

2.49 March 2024 – Changes in Version 4.5.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 4.5.0	00098608		FXALL-213	Enh	<p>Issue – FX Spot trade booked in FXALL is created as FX Forward in Calypso as trade date is expressed in GMT timezone instead of entered user timezone.</p> <p>Impact Analysis – By default, the trade is created using Trade Date = Tag 75. If you want to use Tag 60 instead (entered user date and time in user timezone), add the following mapping:</p> <p>Name = FXAll/TradeDate</p> <p>Interface Value = 60</p>

2.50 April 2024 – Changes in Version 4.6.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 4.6.0	00098608	APL-9198	FXALL-218	Enh	Issue – Add support for UPI code. Impact Analysis – UPI from FXall is saved as InstrumentUPI trade keyword and UPI product code.

2.51 May 2024 – Changes in Version 4.7.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			FXall 4.7.0		APL-8442	FXALL-229	Sec	Issue – Security – The following third party libraries have been upgraded: commons_lang3 to version 3.14.0 jackson to version 2.16.0 commons-configurations2 to version 2.9.0

2.52 June 2024 – Changes in Version 4.8.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			FXall 4.8.0		APL-9860	FXALL-233	Enh	Issue – Add support for RTN (Report Tracking Number) trade keyword.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								Impact Analysis – Populating trade keyword ReportTrackingNumber on Trade with value of Tag 17.

2.53 September 2024 – Changes in Version 4.9.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	None	Cross	FXall 4.9.0	00122528, 00122962		FXALL-247	Enh	<p>Issue – Not possible to integrate an FX Forward EUR/USD.</p> <p>Impact Analysis - If Max Spot Days (3 for example) > Spot Days in Currency Defaults, then T+1, T+2 and T+3 will be considered as Spot dates. However user can change the trade type to FXForward under some conditions:</p> <p>If Min Spot Days = Max Spot Days, then SettleDate = SpotDate, trade is a Spot trade and cannot be changed.</p> <p>If Min Spot Days < Max Spot Days, trade can be saved as Spot trade or FXForward trade based on MapSpotTradeOnSpotDateAs mapping.</p> <p>Name = FXAllTradeType</p> <p>Interface Value – MapSpotTradeOnspotDateAs</p> <p>Calypso Value = Spot or Forward</p> <p>Default is Forward if not set.</p>
Integration	None	Cross	FXall 4.9.0	00114871		FXALL-236	Enh	Issue – Provide option to map keyword based on value from tag 1909.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>Impact Analysis - Value of 1909 tag is populated as ShortNote1 in case of single-leg FX products like FXForward, FXSpot etc.</p> <p>Value of 1909 tag is populated as ShortNote1 and ShortNote2 in case of multi-leg FX products like FXSwap, FXNDFSswap.</p>

2.54 October 2024 – Changes in Version 4.10.0

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
			FXall 4.10.0		APL-11372	FXALL-254	Sec	<p>Issue – Security – The following libraries have been upgraded:</p> <p>Jackson to version 2.17.2</p> <p>json to version 20240303</p>

2.55 January 2025 – Changes in Version 4.11.0

Important Note – Data model changes.

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
Environment Management	Configuration Management	Cross	FXall 4.11.0	00146698		FXALL-265	Enh	<p>Issue – Remove duplicate FIX engine.</p> <p>Impact Analysis – Setting engine parameter OPTIONAL_FEATURE = fxall.</p>

Capability Group	Capability	Asset Class	Legacy Component	HD/Case	APL	Issue	Type	Description
								<p>When optional feature is disabled, fxall FIX engine is disabled.</p> <p>The upgrade script FXALL-263-1.sql will remove any duplicate FIX engine.</p> <p>Please refer to Calypso List of Servers and Engines documentation for details on disabling optional features.</p>