



Nasdaq Calypso

List LookOut Integration Guide

Version 3.6.0

Revision 9.0
July 2024
Approved

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Document History

Revision	Published	Summary of Changes
1.0	November 2020	First revision for version 1.6.0
2.0	February 2021	Updates for version 1.8.0
3.0	December 2021	Updates for version 1.9.0 – Technical release only
4.0	January 2022	Updates for version 2.0.0, 2.0.1 – Technical release only - Version 17.0 compatibility
5.0	February 2022	Updates for version 1.10.0
6.0	March 2022	Updates for version 2.1.0
7.0	January 2024	Updates for version 3.4.0 – Technical release only – Compatibility with version 18
8.0	May 2024	Updates for version 3.5.0 - Technical release only
9.0	July 2024	Updates for version 3.6.0 – Release notes

LookOut is LIST modular solution to support MiFIR/MiFIDII compliance requirements related to Record Keeping & Reporting, as well as algorithmic surveillance and market abuse detection / recognition of electronic trading within MAR.

The Calypso-List LookOut module supports the following products: Swap, Swap Cross Currency, Basis Swap, Inflation Swap, FRA, ListedFRA

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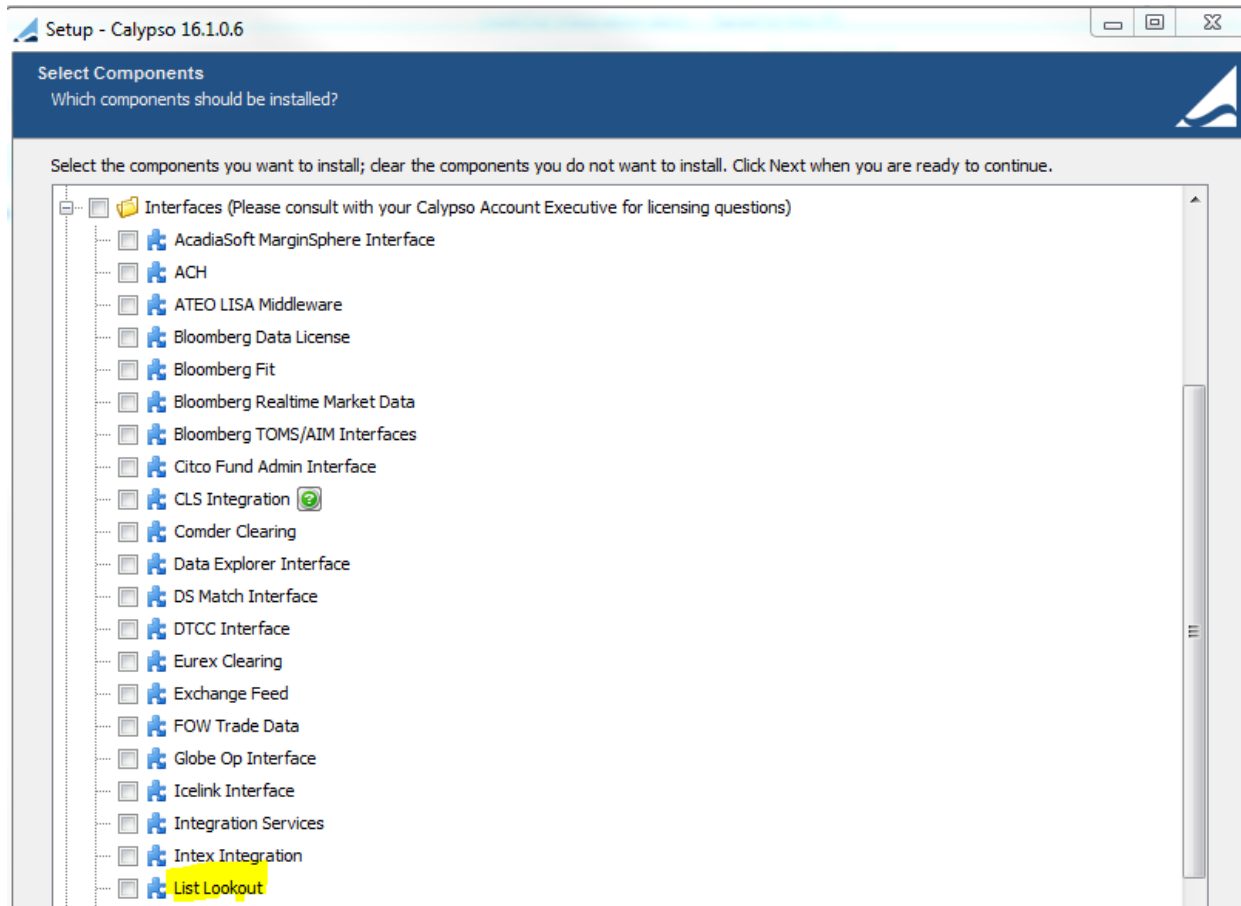
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General Installation

1.1 Installation

Please select List Lookout during the installation process (as shown below).



1.2 Database Synchronization

Please run Execute SQL to create module data.

The following schema file will be automatically loaded: LookOutSchemaData.xml

Setup Requirements

2.1 LOG category config

Please ensure that the LOG_CATEGORY – “LISTLOOKOUT” is configured for the environment where we are installing the interface.

2.2 Properties file config

calypso_lookout_config.properties.sample

Please remove the “.sample” from the property file name and patch the property file to the installation.

- Property “CLIENT_IS_CP=true” is added for setting the counterparty values in LookOut message from the Book Legal Entity in Calypso.
- lookout.default.source=<FOID>: Property used to set the FOID in the LookOut messages. It will be used if TradeSource keyword is not set on the trade. If TradeSource keyword is present, then that will be used. If not present, then the property will be checked. If property has a value, then it will be used. Else default it to CALYPSO if keyword and property both empty.
- messageFileDir = <dir_location> if set to a valid location will write the LookOut files into that. If empty, then the files will be stored in the USER_HOME/Calypso/LookOut directory by default.
- Configure the property “transferType =sftp” if the preferred mode of transfer is sftp. Possible values are SFTP/JMS/AMQP. In case the property is missing or has blank value then the messages will be written as files.

The following are the properties to be used when transferType=SFTP.

```
HostName
HostPort
UserName
Password
Destination
ftpRetryCount
ftpRetryInterval
```

Following are the properties to be used when transferType= JMS

```
jms.url
jms.modetypeclass
jms.queue.connectionFactory
```

```
jms.queue.connectionUsername  
jms.queue.connectionPassword  
output.queue.name=output
```

Following are the properties to be used when transferType= AMQP

```
jms.url=amqp://username:password@/?brokerlist='tcp://62.48.50.123:20019'  
Here username value should be mentioned in property 'jms.queue.connectionUsername' and 'password'  
value should be mentioned in property 'jms.queue.connectionPassword'  
jms.queue.connectionUsername  
jms.queue.connectionPassword  
jms.modetypeclass
```

Configuration

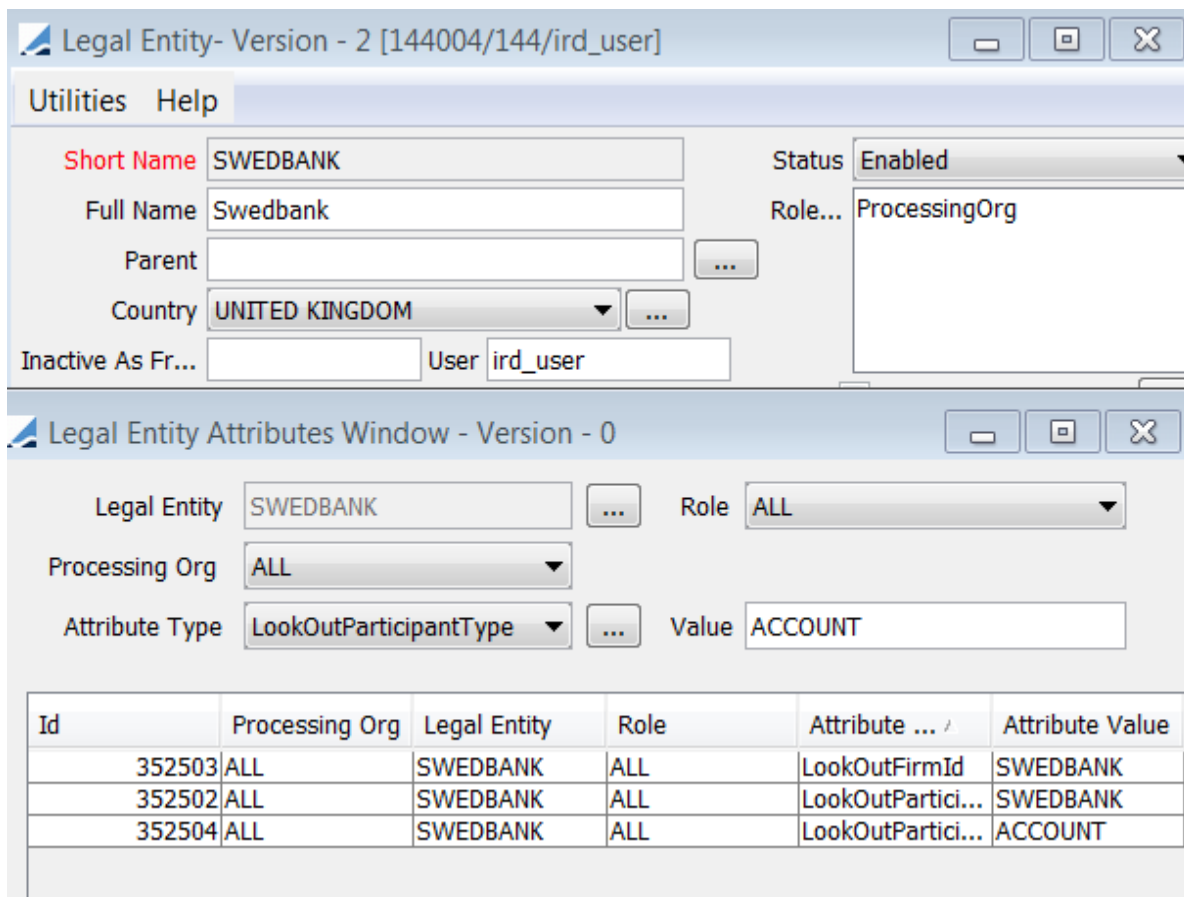
3.1 Legal Entity Attributes Setup

You need to define the following attributes:

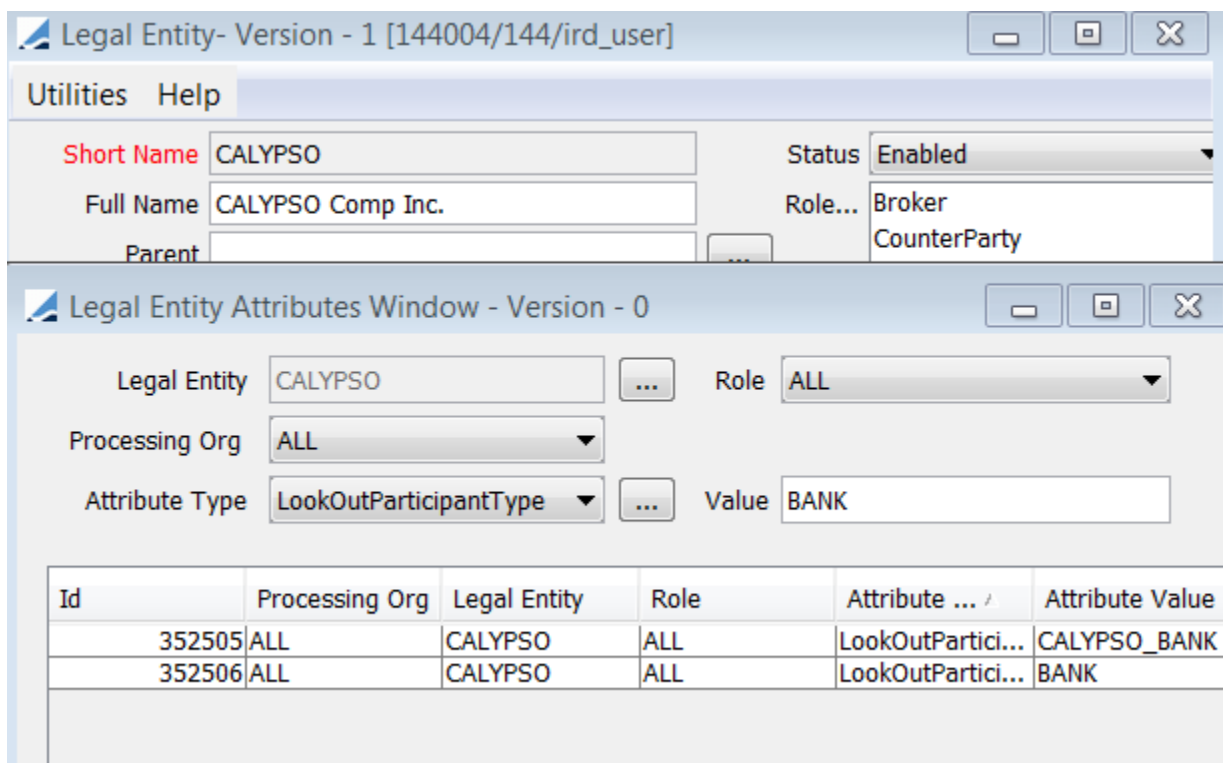
LookOutFirmId - Must be present on the Trade Book Legal Entity in Calypso. It should have a valid value for FIRM_ID present in the CUSTOM_DOMAINS at LIST.

LookOutParticipant - Must be present on the Trade Book and Trade Counterparty Legal Entity in Calypso. The values in these should be the valid values from the "Entity Alias" values setup at LIST as part of static data pre-configuration.

LookOutParticipantType - Must be present on the Trade Book and Trade Counterparty Legal Entity in Calypso. The values in these should be the valid values from the "Entity Alias Type" values setup at LIST as part of static data pre-configuration.



Id	Processing Org	Legal Entity	Role	Attribute ... /	Attribute Value
352503	ALL	SWEDBANK	ALL	LookOutFirmId	SWEDBANK
352502	ALL	SWEDBANK	ALL	LookOutPartici...	SWEDBANK
352504	ALL	SWEDBANK	ALL	LookOutPartici...	ACCOUNT



The screenshot shows two windows from the Nasdaq Calypso application. The top window, titled "Legal Entity- Version - 1 [144004/144/ird_user]", contains fields for "Short Name" (CALYPSO), "Full Name" (CALYPSO Comp Inc.), "Status" (Enabled), "Role..." (Broker), and "CounterParty". The bottom window, titled "Legal Entity Attributes Window - Version - 0", shows a form for configuring attributes. It includes fields for "Legal Entity" (CALYPSO), "Processing Org" (ALL), "Attribute Type" (LookOutParticipantType), and "Value" (BANK). Below the form is a table with the following data:

Id	Processing Org	Legal Entity	Role	Attribute ...	Attribute Value
352505	ALL	CALYPSO	ALL	LookOutPartici...	CALYPSO_BANK
352506	ALL	CALYPSO	ALL	LookOutPartici...	BANK

3.2 Book Attributes Setup

You need to define the following attributes:

LookOutBook - Must be present on the Trade Book in Calypso. It should have a valid value from "Account Id" values setup at LIST as part of static data pre-configuration.

3.3 Trade Keywords

The following trade keywords are used:

Keyword Name	Description
ExecutionVenueMIC	Valid Market Identification code setup at LIST as part of CUSTOM_DOMAINS. It should be 4 digits alphanumeric.
InstrumentCFI	CFI code setup in the trade keyword. It should be 6 digits alphanumeric.
InstrumentISIN	ISIN code setup in the trade keyword for the product. It should be 12 digits alphanumeric.

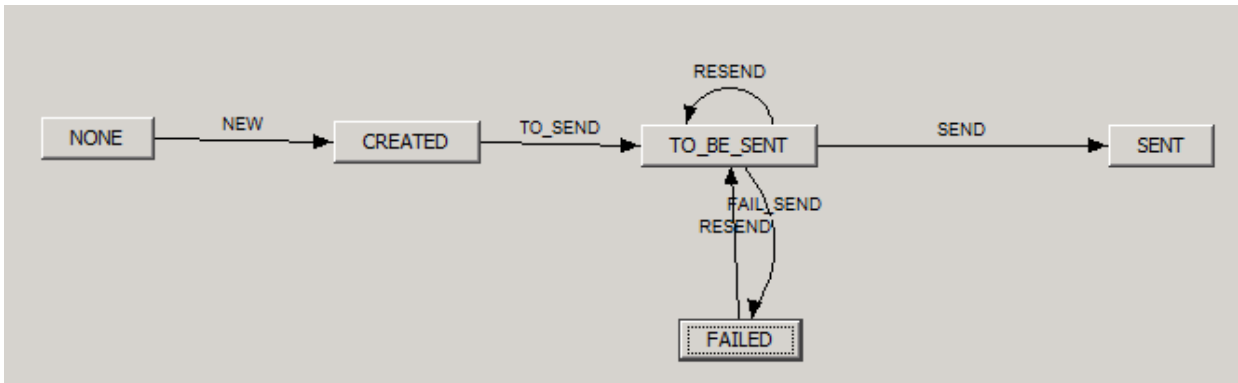
Keyword Name	Description
RFQRequestDateTime	Capture the time of the start of RFQ – This will be populated by the WF rule – “ <u>SetRFQRequestDateTime</u> ”
RFQQuoteDateTime	Capture the time of the quote – This will be populated by the WF rule – “ <u>SetRFQQuoteDateTime</u> ”
ExecutionDateTime	Capture the time of the order execution – This will be populated by the WF rule – “ <u>SetExecutionDateTime</u> ”
RFQRejectDateTime	Capture the time of the RFQ rejection – This will be populated by the WF rule – “ <u>SetRFQRejectDateTime</u> ”
IS_CLIENT	To indicate whether it is Client trade or Proprietary. The valid values are true/false.
ReportingTradingCapacity	It has values – AOTC/MTCH which will infer it is a Client trade or value DEAL – which will infer it as a Proprietary trade. Apart from sending this keyword in its own field it will also be used to identify the trade being a client trade if the keyword – “IS_CLIENT” is missing.
TradeSource	This keyword is referred to populate the “FOID” field. If it is empty, the default value will be set as “CALYPSO”.
ReportingMIFIDTransactionIdentifier	The value of this keyword will be populated in the field “MrkID”. It is optional.
RFQReplacementTradeId	This will be having the Calypso trade id of the trade whom the current trade is replacing in the LookOut. It is optional. If present, the field “IsReplacement” will be set to true and “ReplacedID” will be set with the keyword value.
RFQRejectReason	This keyword is important for handling RFQ Rejections. It is set via the following 4 workflow rules based on the type of Rejection: -SetRFQRejectReasonDealerNotInterested -SetRFQRejectReasonClientNotInterested -SetRFQRejectReasonDealerReject -SetRFQRejectReasonClientReject

3.4 Message Workflow Setup

Import the message workflows present in the resources directory:

- LOOKOUT_RFQ_REQ_MSG.wf
- LOOKOUT_RFQ_QUOTE_MSG.wf
- LOOKOUT_RFQ_ORDER_CLIENT_MSG.wf
- LOOKOUT_RFQ_ORDER_TRADER_MSG.wf
- LOOKOUT_RFQ_TRADE_MSG.wf
- LOOKOUT_RFQ_QUOTE_UPDATE_MSG.wf
- LOOKOUT_RFQ_REQ_UPDATE_MSG.wf

The screenshot below is common for all the message workflows listed above.



Failed Case:

When the sender engine fails to send files to lookout, the message will move to FAILED status.

Users need to apply RESEND action manually on the same message.

This will move the message to TO_BE_SENT status and sender engine will again try to resend the data to lookout.

3.5 Message Config

Please setup the message config for the Trade Book Legal Entity.

3.5.1 LOOKOUT_RFQ_REQ

Message Configuration Setup Window - Version - 4

Utilities Help

PO: ALL
PO: ASIA_ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANNESBURG
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAGO
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONT
PO: COLLATERAL_PO
PO: SWEDBANK
Product: Swap
PO: 招商银行

Edit Browse

Product Type Swap
Event Type TMP_PRE_COMP_TRADE
Message Type LOOKOUT_RFQ_REQ
Processing Org SWEDBANK
PO Contact Type Default
Receiver ALL
Receiver Role CounterParty
Rec Contact Type Default
Grouping
Config Id 352312
Delete Save Save As New

Language English (United States)
Address Type LookOut
Gateway LookOut
Format Type LookOut
Template LookOut.selector
SD Filter
Audit Filter
Matching
Do not Send Me...

3.5.2 LOOKOUT_RFQ_QUOTE

Message Configuration Setup Window - Version - 3

Utilities Help

PO: ALL
PO: ASIA_ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANNESBURG
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAGO
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONT
PO: COLLATERAL_PO
PO: SWEDBANK
Product: Swap
PO: 招商银行

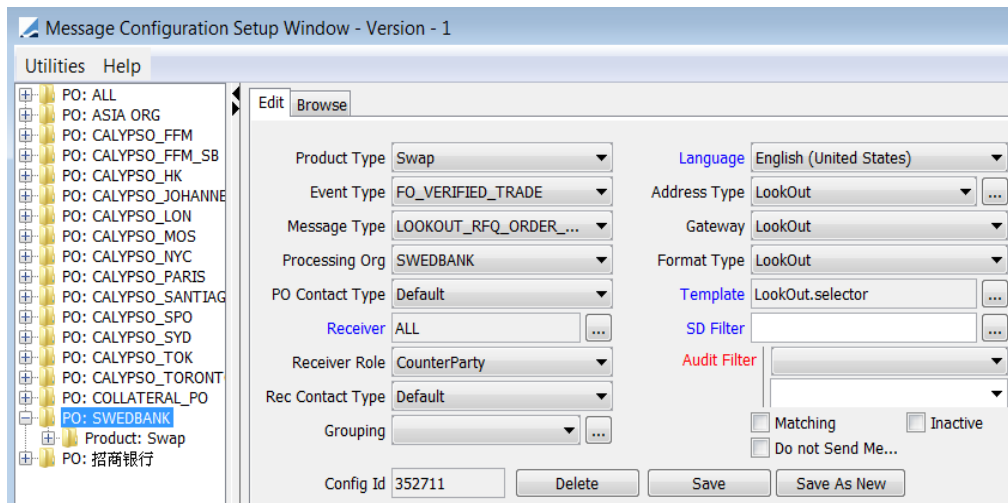
Edit Browse

Product Type Swap
Event Type OFFER_READY_TRADE
Message Type LOOKOUT_RFQ_QUOTE
Processing Org SWEDBANK
PO Contact Type Default
Receiver ALL
Receiver Role CounterParty
Rec Contact Type Default
Grouping
Config Id 352314
Delete Save Save As New

Language English (United States)
Address Type LookOut
Gateway LookOut
Format Type LookOut
Template LookOut.selector
SD Filter
Audit Filter
Matching
Do not Send Me...

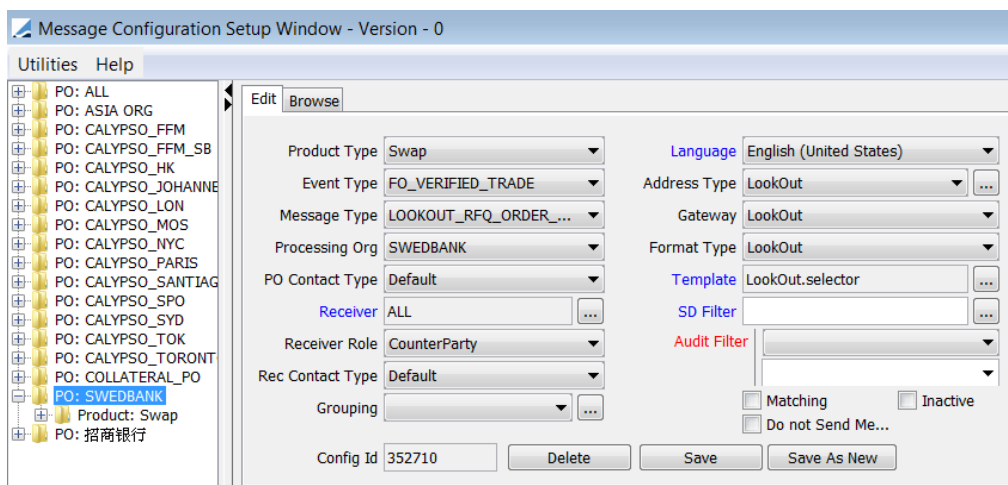
3.5.3 LOOKOUT_RFQ_ORDER_CLIENT

(Client's acceptance for the order)



The screenshot shows the 'Message Configuration Setup Window - Version - 1'. The left sidebar lists various POs, with 'PO: SWEDBANK' selected. The main area contains configuration fields for a 'LOOKOUT_RFQ_ORDER_CLIENT' message. The 'Product Type' is 'Swap', 'Event Type' is 'FO_VERIFIED_TRADE', and 'Message Type' is 'LOOKOUT_RFQ_ORDER...'. The 'Processing Org' is 'SWEDBANK'. The 'Receiver' is 'ALL' and the 'Receiver Role' is 'CounterParty'. The 'Rec Contact Type' is 'Default'. The 'Language' is 'English (United States)', 'Address Type' is 'LookOut', 'Gateway' is 'LookOut', and 'Format Type' is 'LookOut'. The 'Template' is 'LookOut.selector'. The 'SD Filter' and 'Audit Filter' are empty. The 'Matching' checkbox is checked, and 'Do not Send Me...' is unchecked. The 'Config Id' is '352711'. Buttons for 'Delete', 'Save', and 'Save As New' are at the bottom.

3.5.4 LOOKOUT_RFQ_ORDER_TRADER



The screenshot shows the 'Message Configuration Setup Window - Version - 0'. The left sidebar lists various POs, with 'PO: SWEDBANK' selected. The main area contains configuration fields for a 'LOOKOUT_RFQ_ORDER_TRADER' message. The 'Product Type' is 'Swap', 'Event Type' is 'FO_VERIFIED_TRADE', and 'Message Type' is 'LOOKOUT_RFQ_ORDER...'. The 'Processing Org' is 'SWEDBANK'. The 'Receiver' is 'ALL' and the 'Receiver Role' is 'CounterParty'. The 'Rec Contact Type' is 'Default'. The 'Language' is 'English (United States)', 'Address Type' is 'LookOut', 'Gateway' is 'LookOut', and 'Format Type' is 'LookOut'. The 'Template' is 'LookOut.selector'. The 'SD Filter' and 'Audit Filter' are empty. The 'Matching' checkbox is checked, and 'Do not Send Me...' is unchecked. The 'Config Id' is '352710'. Buttons for 'Delete', 'Save', and 'Save As New' are at the bottom.

For the generation of the FTBI_SECURITY and FTBI_TRADE trade messages the below screenshot shows the setup on the VERIFIED trade status for the Legal Entity SWEDBANK:

Message Configuration Setup Window - Version - 2

Utilities Help

PO: ALL
PO: ASIA_ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANNESBURG
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAGO
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONTO
PO: COLLATERAL_PO
PO: SWEDBANK
Product: Swap
PO: 招商银行

Edit Browse

Product Type Swap
Event Type VERIFIED_TRADE
Message Type LOOKOUT_RFQ_TRADE
Processing Org SWEDBANK
PO Contact Type Default
Receiver ALL
Receiver Role CounterParty
Rec Contact Type Default
Grouping
Config Id 352316

Language English (United States)
Address Type LookOut
Gateway LookOut
Format Type LookOut
Template LookOut.selector
SD Filter
Audit Filter
Matching
Inactive
Do not Send Me...

Delete Save Save As New

3.5.5 LOOKOUT_RFQ_QUOTE_UPDATE

Message Configuration Setup Window - Version - 0

Utilities Help

PO: ALL
PO: ASIA_ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANNESBURG
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAGO
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONTO
PO: COLLATERAL_PO
PO: SWEDBANK
Product: Swap
PO: 招商银行

Edit Browse

Product Type Swap
Event Type VERIFIED_TRADE
Message Type LOOKOUT_RFQ_QUOTE_UPDATE
Processing Org SWEDBANK
PO Contact Type Default
Receiver ALL
Receiver Role CounterParty
Rec Contact Type Default
Grouping
Config Id 353002

Language English (United States)
Address Type LookOut
Gateway LookOut
Format Type LookOut
Template LookOut.selector
SD Filter
Audit Filter
Matching
Inactive
Do not Send Me...

Delete Save Save As New

3.5.6 LOOKOUT_RFQ_REQ_UPDATE

Message Configuration Setup Window - Version - 0

Utilities Help

PO: ALL
PO: ASIA ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANN
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAG
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONT
PO: COLLATERAL_PO
PO: SWEDBANK
Product: Swap
PO: 招商银行

Edit Browse

Product Type Swap Language English (United States)
Event Type VERIFIED_TRADE Address Type LookOut
Message Type LOOKOUT_RFQ_REQ_UPD... Gateway LookOut
Processing Org SWEDBANK Format Type LookOut
PO Contact Type Default Template LookOut.selector
Receiver ALL SD Filter
Receiver Role CounterParty Audit Filter
Rec Contact Type Default
Grouping Matching Inactive
Do not Send Me...
Config Id 353003 Delete Save Save As New

3.5.7 CANCELED TRADE

For cancel trade event please configure all the below messages.

Message Configuration Setup Window

Utilities Help

PO: ALL
PO: ASIA ORG
PO: CALYPSO_FFM
PO: CALYPSO_FFM_SB
PO: CALYPSO_HK
PO: CALYPSO_JOHANN
PO: CALYPSO_LON
PO: CALYPSO_MOS
PO: CALYPSO_NYC
PO: CALYPSO_PARIS
PO: CALYPSO_SANTIAG
PO: CALYPSO_SPO
PO: CALYPSO_SYD
PO: CALYPSO_TOK
PO: CALYPSO_TORONT
PO: COLLATERAL_PO
PO: SWEDBANK
Product: G.Swap Fam
Product: Swap
CANCELED_TRADE
id=353407 : LO
id=353408 : LO
id=353409 : LO
id=353403 : LO
id=353404 : LO
id=353405 : LO
id=353406 : LO
FO_VERIFIED_TRA
OFFER_READY_TR
TMP_PRE_COMP_T
VERIFIED_TRADE
PO: 招商银行

Edit Browse

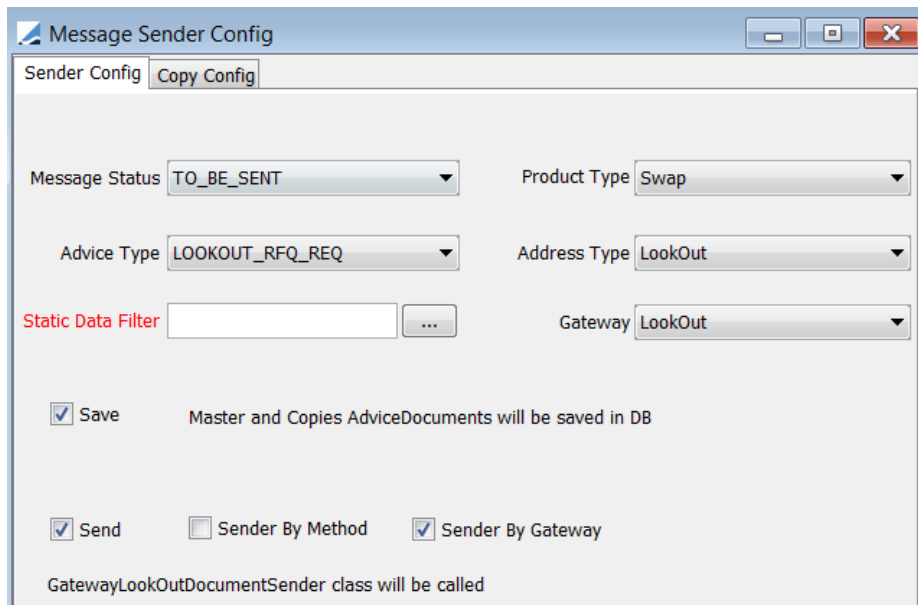
Product Type Swap Language ALL
Event Type CANCELED_TRADE Address Type ALL
Message Type ALL Gateway ALL
Processing ... SWEDBANK Format Type ALL
PO Contact ... ALL Template
Receiver ANY SD Filter
Receiver Role ALL Audit Filter
Rec Contact... ALL
Grouping
Load

Id	Product	Event	Message Type	ProcessingOrg	PO Contact Typ
353407	Swap	CANCELED_TRADE	LOOKOUT_RFQ_TRADE	SWEDBANK	Default
353408	Swap	CANCELED_TRADE	LOOKOUT_RFQ_QUOTE_UPDATE	SWEDBANK	Default
353409	Swap	CANCELED_TRADE	LOOKOUT_RFQ_REQ_UPDATE	SWEDBANK	Default
353403	Swap	CANCELED_TRADE	LOOKOUT_RFQ_REQ	SWEDBANK	Default
353404	Swap	CANCELED_TRADE	LOOKOUT_RFQ_QUOTE	SWEDBANK	Default
353405	Swap	CANCELED_TRADE	LOOKOUT_RFQ_ORDER_CLIENT	SWEDBANK	Default
353406	Swap	CANCELED_TRADE	LOOKOUT_RFQ_ORDER_TRADER	SWEDBANK	Default

3.6 Sender Config

Please setup the message config for the Advice type – “LOOKOUT_RFQ_TRADE”. For the generation of the output XML in the USR_HOME/Calypso/LookOut directory.

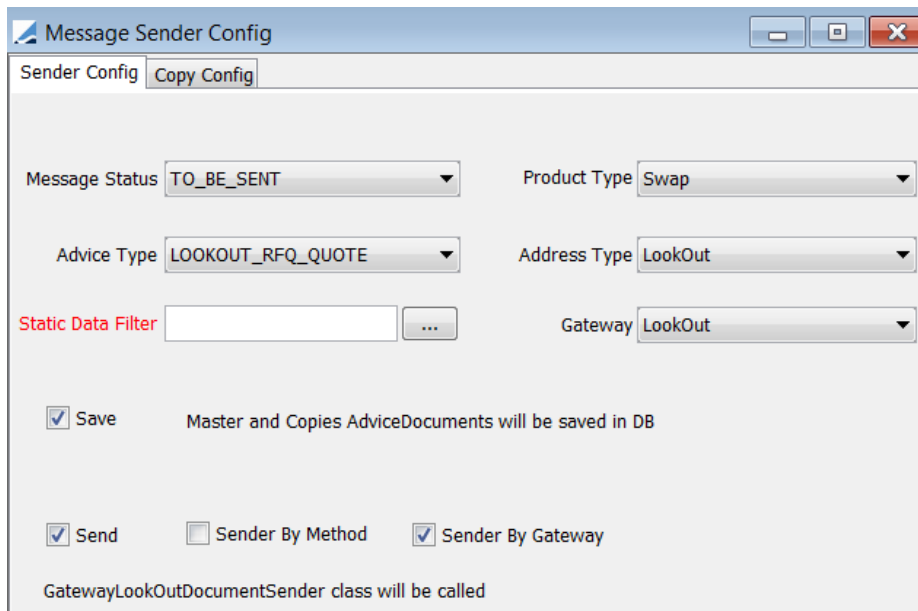
3.6.1 LOOKOUT_RFQ_REQ



The screenshot shows the 'Message Sender Config' window with the 'Sender Config' tab selected. The configuration is as follows:

- Message Status:** TO_BE_SENT
- Product Type:** Swap
- Advice Type:** LOOKOUT_RFQ_REQ
- Address Type:** LookOut
- Static Data Filter:** (Empty text box with a browse button)
- Gateway:** LookOut
- Save:** ☒ Save. Master and Copies AdviceDocuments will be saved in DB
- Send:** ☒ Send, ☐ Sender By Method, ☒ Sender By Gateway
- Footer:** GatewayLookOutDocumentSender class will be called

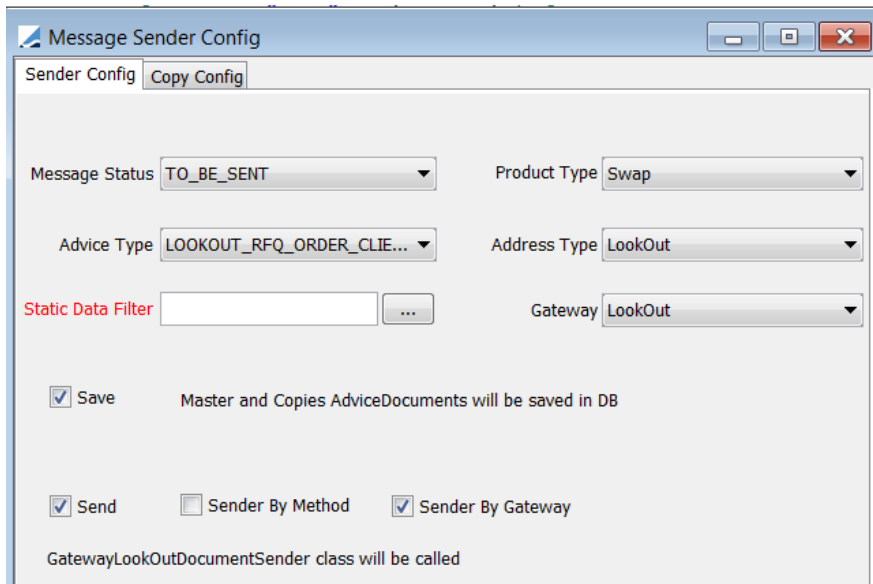
3.6.2 LOOKOUT_RFQ_QUOTE



The screenshot shows the 'Message Sender Config' window with the 'Sender Config' tab selected. The configuration is as follows:

- Message Status:** TO_BE_SENT
- Product Type:** Swap
- Advice Type:** LOOKOUT_RFQ_QUOTE
- Address Type:** LookOut
- Static Data Filter:** (Empty text box with a browse button)
- Gateway:** LookOut
- Save:** ☒ Save. Master and Copies AdviceDocuments will be saved in DB
- Send:** ☒ Send, ☐ Sender By Method, ☒ Sender By Gateway
- Footer:** GatewayLookOutDocumentSender class will be called

3.6.3 LOOKOUT_RFQ_ORDER_CLIENT



Message Sender Config

Sender Config Copy Config

Message Status: TO_BE_SENT Product Type: Swap

Advice Type: LOOKOUT_RFQ_ORDER_CLIE... Address Type: LookOut

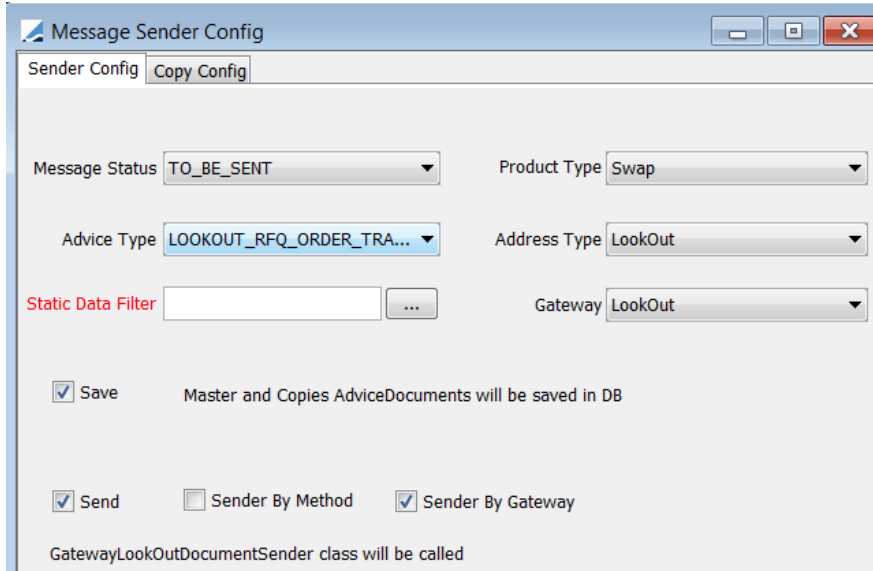
Static Data Filter: Gateway: LookOut

☒ Save Master and Copies AdviceDocuments will be saved in DB

☒ Send ☐ Sender By Method ☒ Sender By Gateway

GatewayLookOutDocumentSender class will be called

3.6.4 LOOKOUT_RFQ_ORDER_TRADER



Message Sender Config

Sender Config Copy Config

Message Status: TO_BE_SENT Product Type: Swap

Advice Type: LOOKOUT_RFQ_ORDER_TRA... Address Type: LookOut

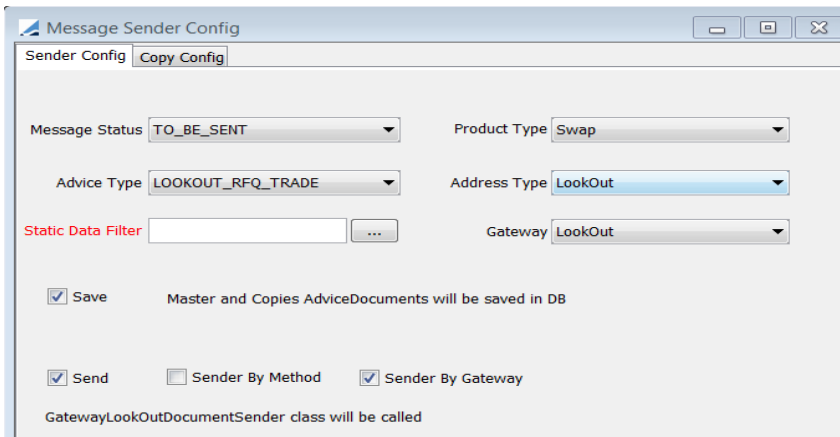
Static Data Filter: Gateway: LookOut

☒ Save Master and Copies AdviceDocuments will be saved in DB

☒ Send ☐ Sender By Method ☒ Sender By Gateway

GatewayLookOutDocumentSender class will be called

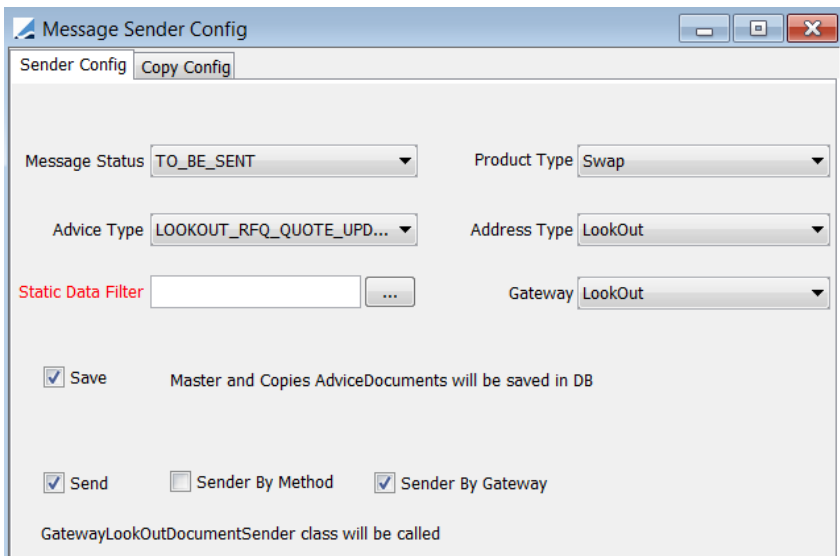
3.6.5 LOOKOUT_RFQ_TRADE



The screenshot shows the 'Message Sender Config' window with the 'Copy Config' tab selected. The configuration is as follows:

- Message Status:** TO_BE_SENT
- Product Type:** Swap
- Advice Type:** LOOKOUT_RFQ_TRADE
- Address Type:** LookOut
- Static Data Filter:** (Empty text box with a search icon)
- Gateway:** LookOut
- Save:** ☒ Save. Master and Copies AdviceDocuments will be saved in DB
- Send:** ☒ Send, ☐ Sender By Method, ☒ Sender By Gateway
- Footer:** GatewayLookOutDocumentSender class will be called

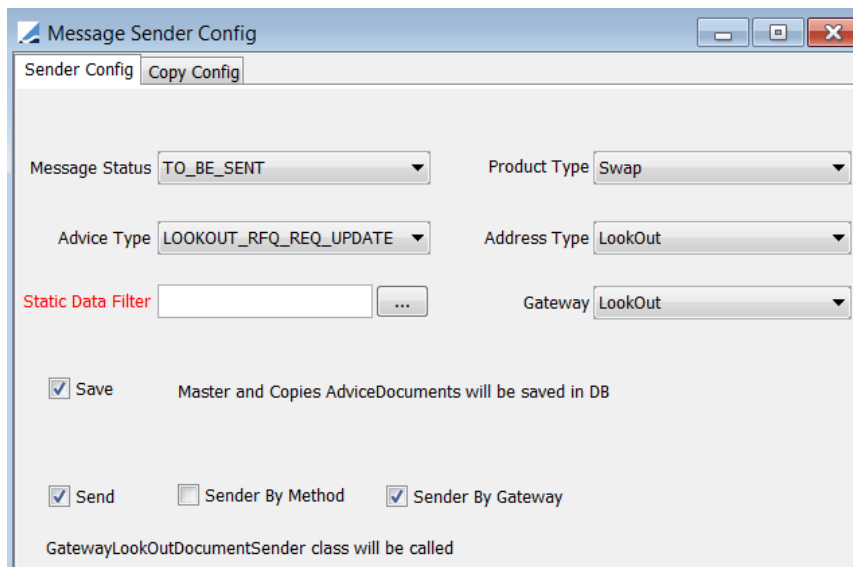
3.6.6 LOOKOUT_RFQ_QUOTE_UPDATE



The screenshot shows the 'Message Sender Config' window with the 'Copy Config' tab selected. The configuration is as follows:

- Message Status:** TO_BE_SENT
- Product Type:** Swap
- Advice Type:** LOOKOUT_RFQ_QUOTE_UPD...
- Address Type:** LookOut
- Static Data Filter:** (Empty text box with a search icon)
- Gateway:** LookOut
- Save:** ☒ Save. Master and Copies AdviceDocuments will be saved in DB
- Send:** ☒ Send, ☐ Sender By Method, ☒ Sender By Gateway
- Footer:** GatewayLookOutDocumentSender class will be called

3.6.7 LOOKOUT_RFQ_REQ_UPDATE



Message Sender Config

Sender Config [Copy Config](#)

Message Status: **TO_BE_SENT** Product Type: **Swap**

Advice Type: **LOOKOUT_RFQ_REQ_UPDATE** Address Type: **LookOut**

Static Data Filter: Gateway: **LookOut**

☒ Save Master and Copies AdviceDocuments will be saved in DB

☒ Send ☐ Sender By Method ☒ Sender By Gateway

GatewayLookOutDocumentSender class will be called

3.7 Calypso Engines

Please ensure that the following Calypso Engines are running in the environment:

- Message Engine
- Sender Engine

3.8 Locally generated file(s)

As part of the execution the output XML file will be saved in the location specified in the property file or in the default location. The file name consists of the message type, message id and trade id, sample file name is "INPUT_LOOKOUT_RFQ_TRADE_MsgId_2588_TrId_4936.xml".

3.9 Trade Side/Price/Leg Logic

In the generated lookout message, the trade Side, price and Leg is identified using the logic below.

FIX	FIX			
Payleg(rate)	RecLeg(rate)	Side	Leg	Price
0	0	BUY	PAY - BID	0
1	2	BUY	PAY - BID	1-2
-1	-2	BUY	PAY - BID	-1 – (-2)

FIX	FIX			
0	2	SELL	REC - ASK	2
0	-2	SELL	REC - ASK	-2
1	0	BUY	PAY - BID	1
-1	0	BUY	PAY - BID	-1

FLOAT	FLOAT			
Payleg(spread)	RecLeg(spread)	Side	Leg	Price
0	0	BUY	PAY - BID	0
1	2	BUY	PAY - BID	1-2
-1	-2	BUY	PAY - BID	-1 – (-2)
0	2	SELL	REC - ASK	2
0	-2	SELL	REC - ASK	-2
1	0	BUY	PAY - BID	1
-1	0	BUY	PAY - BID	-1

FIX(rate)	FLOAT(spread)			
payleg	RecLeg	Side	Leg	Price
0	0	BUY	PAY	0
1	2	BUY	PAY	1
-1	-2	BUY	PAY	-1
0	2	BUY	PAY	0
0	-2	BUY	PAY	0
1	0	BUY	PAY	1
-1	0	BUY	PAY	-1

FLOAT(spread)	FIX(rate)			
payleg	RecLeg	Side	Leg	Price
0	0	SELL	REC	0
1	2	SELL	REC	2
-1	-2	SELL	REC	-2
0	2	SELL	REC	2
0	-2	SELL	REC	-2
1	0	SELL	REC	0
-1	0	SELL	REC	0

Lifecycle Support

4.1 Rejections

We support the Rejects for the following.

4.1.1 Dealer not interested

Workflow rule: SetRFQRejectReasonDealerNotInterested

The scenario where the dealer immediately rejects the RFQ without proposing any quotation. That is:

Lookout Messages to be sent.

- Step 1: receiving a new RFQ from a client.
Message Type: FTBI_RFQ_REQ
Direction: Incoming, Event Action: RCV, Event Type: NEW, Event Origin: CLI
- Step 2: Dealer rejection of the RFQ
Message Type: FTBI_RFQ_QUOTE
Direction: Outgoing, Event Action: ACK, Event Type: NEW, Event Origin: TRD, Status: NOIN,
RFQQuoteAction: Reject
References: RFQID set with the ID of the RFQ
- Step 3: RFQ update due to the rejection.
Message Type: FTBI_RFQ_REQ
Direction: Incoming, Event Action: RCV, Event Type: CHST, Event Origin: MKA, Status: ZF (Zero Filled)

4.1.2 Client not interested

This is scenario where Request is received, and the client has changed his mind and rejected the request.

Workflow rule: SetRFQRejectReasonClientNotInterested

Lookout Messages to be sent.

- Step 1: receiving a new RFQ from a client.
Message Type: FTBI_RFQ_REQ
Direction: Incoming, Event Action: RCV, Event Type: NEW, Event Origin: CLI
- Step 2: Client rejection of the RFQ
Message Type: FTBI_RFQ_QUOTE
Direction: Incoming, Event Action: RCV, Event Type: NEW, Event Origin: CLI, Status: NOIN,
RFQQuoteAction: Reject
References: RFQID set with the ID of the RFQ

- Step 3: RFQ update due to the rejection.

MessageType:FTBI_RFQ_REQ

Direction:Incoming, EventAction:RCV, EventType:CHST, EventOrigin:MKA, Status:ZF (Zero Filled)

4.1.3 Dealer rejects quote

This is a scenario where an offer has been made and a Quote is sent down, but the dealer is retracting/Rejecting the QUOTE/.

Workflow rule: SetRFQRejectReasonDealerReject

Lookout Messages to be sent.

Step 1: receiving a new RFQ from a client.

MessageType:FTBI_RFQ_REQ

Direction:Incoming, EventAction:RCV, EventType:NEW, EventOrigin:CLI

Step 2: Dealer's trader quotation for a RFQ

MessageType:FTBI_RFQ_QUOTE

Direction:Outgoing, EventAction:ACK, EventType:NEW, EventOrigin:TRD

References: RFQID set with the ID of the RFQ

Step 3: receiving a rejection from the Customer for the previous RFQ quotation

MessageType:FTBI_RFQ_ORDER

Direction:Outgoing, EventAction:ACK, EventType:NEW, EventOrigin:TRD, RFQOrderAction:Reject

References: RFQID set with the ID of the RFQ. HitLiftedID set with the ID of the FTBI_RFQ_QUOTE hit/lifted at step 2 (available since v.3.2.0)

Step 4: RFQ quotation update due to rejection

MessageType:FTBI_RFQ_QUOTE

EventAction:ACK, EventType:CHST, EventOrigin:MKA, Status:ZF (Zero Filled)

Step 5: RFQ update due to the rejection

MessageType:FTBI_RFQ_REQ

Direction:Outgoing, EventAction:ACK, EventType:CHST, EventOrigin:MKA, Status:ZF (Zero Filled)

4.1.4 Client rejects quote

Client Rejection – This is a scenario where the Client has rejected; after the Offer has been made and QUOTE has been sent down.

Workflow rule: SetRFQRejectReasonClientReject

Lookout Messages to be sent.

- Step 1: receiving a new RFQ from a client.

MessageType:FTBI_RFQ_REQ

Direction:Incoming, EventAction:RCV, EventType:NEW, EventOrigin:CLI

- Step 2: Dealer's trader quotation for a RFQ

MessageType:FTBI_RFQ_QUOTE

Direction:Outgoing, EventAction:ACK, EventType:NEW, EventOrigin:TRD

References: RFQID set with the ID of the RFQ

- Step 3: receiving a rejection from the Customer for the previous RFQ quotation

MessageType:FTBI_RFQ_ORDER

Direction:Incoming, EventAction:RCV, EventType:NEW, EventOrigin:CLI, RFQOrderAction:Reject

References: RFQID set with the ID of the RFQ. HitLiftedID set with the ID of the FTBI_RFQ_QUOTE hit/lifted at step 2 (available since v.3.2.0)

- Step 4: RFQ quotation update due to rejection.

MessageType:FTBI_RFQ_QUOTE

EventAction:RCV, EventType:CHST, EventOrigin:MKA, Status:ZF (Zero Filled)

- Step 5: RFQ update due to the rejection

MessageType:FTBI_RFQ_REQ

Direction:Incoming, EventAction:RCV, EventType:CHST, EventOrigin:MKA, Status:ZF (Zero Filled)

4.2 Amend

We support the Amend from all the statuses however, for resending the RFQ messages the AMEND action on any status should take the trade back to the first status of the RFQ. And the subsequent actions need to be applied to generate the following messages with Amended data.

The RFQ Event timestamp will remain same as original message for the Amends. The action will be "Add" and the Flow event key will be same as old message.

4.3 Cancel

We support the Cancel from all the statuses. Please ensure that the message config is done for the CANCELED_TRADE event for all the messages as per the screenshot above.

Applying Cancel will generate the Cancel message for the current and previous messages for same trade.

The Cancel messages will have the Action – "Del" and Event status – "CANC".

The Flow Event key will be same as the original lookout message which was sent at the beginning of the RFQ for the same trade for the same message type.

In case of Cancellation, FTBI_SECURITY xml tag will not get generated, as the same security can be linked with other trades.

Release Notes

5.1 Version 1.10.0

Component	Case	RPM	Issue	Type	Description
LookOut 1.10.0		RPM-6967	LKOT-119	Enh	Issue – Security - Upgrade edtfpj-pro library to version 7.2.0.

5.2 Version 1.8.0

Component	Case	Issue	Type	Description
LookOut 1.8.0		LKOT-106	Issue	Issue – Duplicate value in domain “xmlFormatType”. Fix – Duplicate value removed from LookOutSchemaData.xml.

5.3 Version 1.6.0

Component	Case	Issue	Type	Description
LookOut 1.6.0		LKOT-96	Sec	Issue – Upgrade library edt-ftp to version 6.0.0.

5.4 Version 2.1.0

Component	Case	RPM	Issue	Type	Description
LookOut 2.1.0		RPM-7028	LKOT-120	Sec	Issue – Security - Upgrade edtfpj-pro library to version 7.2.0.

5.5 Version 3.6.0

Component	Case	APL	Issue	Type	Description
LookOut 3.6.0		APL- 10338	LKOT-142	Sec	Issue – Security - Upgrade edtfpj-pro library to version 7.7.0.