

Nasdaq Calypso Refinitiv Trade Notification Integration Guide

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Document History

Revision	Published	Summary of Changes
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2.0	August 2020	Second edition for version 1.1.0
3.0	October 2020	Third edition for version 1.1.1
4.0	February 2022	Fourth edition for version 2.0.0, 2.0.1, 2.0.2 – Technical release only – Version 17.0 compatibility
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6.0	January 2024	Sixth edition for version 3.3.0 – Technical release only – Compatibility with version 18
7.0	February 2024	Seventh edition for version 3.4.0 - Enhanced logic to get the book
8.0	May 2024	Updates for version 3.6.0 – Added TOF to Refinitiv Trade Notification Migration
9.0	June 2024	Updates for version 3.7.0 – Added Conversation Capture Report
10.0	July 2024	Updates for version 3.8.0 – Added support for FX options
11.0	November 2024	Updated for version 3.12.0 – Added non deliverable currency mapping.
12.0	January 2025	Updated for version 3.13.0 – Added Structured Flows direction type mapping, engine parameter OPTIONAL_FEATURE.

This document provides setup information for the Refinitiv Trade Notification interface.



(1) 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



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1 Introduction

This document describes the Refinitiv Trade Notification interface setup.

The Refinitiv Trade Notification interface allows an End User Firm (Buy-Side) to import trades which are delivered by Trade Notification. Trade Notification is a secure messaging hub that captures trades electronically and delivers notifications instantly for both voice and electronically executed trades.

The Refinitiv Trade Notification integration connects to Trade Notification service using a FIX interface. Once the connectivity is setup, a trader can book a trade through the FXall Trading Terminal. The Refinitiv Trade Notification is an electronic publishing venue that uses the Refinitiv Trade Notification service to publish trade confirmations to its receiver clients who execute trades on the Refinitiv Trade Notification platform. Once the trades are booked, Trade Notification will send notifications as a FIX message to the Refinitiv Trade Notification interface. The message will then flow through the configured Calypso workflows which route the message through the appropriate stages to create a Calypso trade.

This document describes the configuration required to setup the workflows, etc. for the Refinitiv Trade Notification interface to run successfully.

1.1 Supported

The Refinitiv Trade Notification interface supports the following FX trades:

Product Type:

- FX Spot
- FX Forward
- FX NDF
- FX Swap
- FX NDF Swap
- FX Options (Vanilla strategy, Drop copy messages, ACK)
- Loan/Deposit
- Structured Flows

Trade lifecycle:

NEW

Fix Messages:

The interface supports the following FIX messages:

- Trade Capture Report (AE): Once the trade is executed within the FXall Trading Terminal, Trade Notification will send notifications over the FIX interface. A Bilateral trade will be created in Calypso to represent the trade between the two parties (Dealer vs. Buy-Side)
- Trade Capture Report ACK (AR)
- Conversation Capture Report (CCR)



1.2 Not Supported

The Refinitiv Trade Notification interface does NOT support the following:

Trade lifecycle:

- AMEND
- CANCEL

Fix Messages:

- Allocation Report (AS)
- Allocation Report ACK (AT)



2 Installation

2.1 Software Requirements

2.1.1 Supported JRE Versions

Please use the appropriate JRE version depending on the supported version for the base Calypso release you are running.

2.1.2 Supported Calypso Versions

Please refer to the Calypso Refinitiv Trade Notification release notes.

2.2 Installation Instructions

2.2.1 Calypso Components

Follow the Calypso System Guide "Installation and Upgrade" to install Calypso. Check the component Refinitiv-TradeNotification during the installation.

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— 🗌 📩 Traiana	
— 🔲 📩 TRAX Matching Interface 🧕	
— 🔲 🔥 Trioptima Interface	=
- 🗌 🏚 TrueEx	
- 🗌 🏚 FXAII	
🗕 🗹 💼 Refinitiv-TradeNotification	
🗢 🗹 📁 Optional Modules (Please consult with your Calypso Account Executive for licensing questions)	-
Calypso	
< Back Next > Can	cel

The use of the Refinitiv Trade Notification interface requires the Data Uploader. All subsequent instructions assume that all Data Uploader installation steps have been completed successfully.

This includes:

- Choosing Data Uploader from within the Calypso Installer (or using the patch tool to add it to an existing installation)
- Applying the Gateway SchemaBase/SchemaData to your database
- Setting up the GATEWAYMSG and UPLOADESOURCEMSG workflows
- Setting up Task Station tabs for the workflows above

Please refer to the Calypso Data Uploader Integration Guide for specific installation and configuration information. You **must** install and configure Calypso Data Uploader prior to configuring the Refinitiv Trade Notification interface.



2.2.2 Setup Config Data using Execute SQL

Add the following files to Execute SQL from \$CALYPSO_HOME/bin/dbscripts, if not already present:

- SchemaBase.xml
- GatewaySchemaBase.xml
- FIXSchemaData.xml
- TRTNSchemaData.xml

2.2.3 Message Workflow Setup

The Refinitiv Trade Notification interface uses the UPLOADSOURCEMSG and GATEWAYMSG workflows when importing messages. These should have been setup as part of the Data Uploader setup.

Messages from the UPLOADSOURCEMSG workflow are translated from the external message format into Calypso's internal format and placed in the GATEWAYMSG workflow. The GATEWAYMSG workflow then translates the internal format, performs verifications, and saves the trade to the database.

2.2.4 Task Station Setup

The Refinitiv Trade Notification interface uses the Data Uploader framework to create task station entries for all the messages and exceptions that are encountered. The user can view / reprocess the messages that are failed in validation from the task station.

Please refer to the Calypso Data Uploader Integration Guide for how to add the appropriate messages and exceptions to the Task Station.



3 Setup Requirements

3.1 Legal Entity Mapping

The incoming FIX messages contain Legal Entity identifiers for Party and Counterparty involved in the trade.

The Legal Entity for the Party and Counterparty identifiers populated in the FIX message need to be configured in Calypso using the Legal Entity attribute **TRTNParticipant**, and the value would match the bank provider value provided in FIX message.

The logic will look for the attribute value **TRTNParticipant** configured on the Legal Entity involved in trade booking (CP-LE) which will be used to generate the counterparty for legal entity. If not found, it will search for a Legal Entity having a matching Short Name (case-sensitive or all uppercase).

This lookup logic will be applied to Party and Counterparty. If no Calypso Legal Entity is found using the rules above, an error will be raised.

3.2 Counterparty Mapping

For the Calypso legal entity which is intended to be used as counterparty in trade booking must be mapped to attribute **TRTNParticipant** with the value configured in the Refinitiv Trade Notification platform. See illustration below.

🥖 Legal Ent	ity [161036/C/	ALYPSO_16_1/ca	alypso_user]					_		\times
Utilities He	lp									
Short Name	CALYPSO			Status	Enabled		\sim			
Full Name	CALYPSO Comp	Inc.		Role	CounterP	arty				
Parent					Issuer	αOra				
Country	UNITED STATE	S	~		10000000	9019				
Inactive As Fr		User calypso	user							
Entered Date	12/13/2012	7:55:57 PM								
External Ref										
Holidays) Financial Non Financia	al						
		e	,							
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Q- Search										
Legal Entity	CALYPSO		€	Role	ALL	\sim	Processi	ng Org A	LL	\sim
Attribute Group	0	N	🗸 🔁 Attril	oute Type	TRTNPart	iic ∨ Đ		Value B	NK1	€
Id Pro	cessing Org	Legal Entity	Role	Attribute G	roup	Attribute Typ	e		Attribute \	/alue
56696 ALL		CALYPSO	ALL			BB_ACCOUNT	_SHORT_	NAME	BB_CALYPS	50
121202 ALL		CALYPSO	ALL			TRTNParticip	ant		BNK1	

Mapping for TOF Migration

See TOF to Refinitiv Trades Notification Mapping for Migration.



3.3 Book Mapping

Check if tag 79 is present from 78 group. If yes, then check if there is a book with book attribute TRTNBook = value of Tag 79, or book name = value of Tag 79.

If no book is found, get the value of Tag 448 having 447=D and 452=3, and check if there is a book with book attribute TRTNBook = value of Tag 448.

📕 Bo	ok Windov	v - Version -	-30 [1610	[161036/CALYPSO_16_1/calypso_user] - 🗆 🗙											
View	Help														
	Book Id	4060			A	ttributes									
	Name	Global			I	lame				Value					
	Activity	All Business I	Lines		ŏ	fficialPL Tre	atment			Ŧ					^
Acco	ounting Link	TRADING		~	P	OSITION_AC	CCOUNT_ID			Ŧ					
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	Holidays	LON,NYC,TAF	RGET,TOK	·	V.	ALUATION_ ALUATION_	TIMES TIMEZONES								~
	Comment														
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36	65 FX_LOND	ON	i.	LONDO	DN		Europe/London	TRADING	TRADING1		GBP		2359	De	
35	59 FX_NEWY	ORK	1	NEWYO	DRK		America/New_York	TRADING	TRADING1		USD		2359	De	
37	71 FX_PARIS	5	F	PARIS			Europe/Paris	TRADING	TRADING1		EUR		2359	De	
38	83 FX_TOKY	0	1	токуо)		Asia/Tokyo	TRADING	TRADING1		JPY		2359	De	
11020	02 GTSAMA0	1-CMA-HTM	F	PO			America/New_York	Foreign Exchange Trading Book	TRADING		USD		2359		
406	60 Global			PO			PST	All Business Lines	TRADING		USD		2359		

If no book is found, get the PO with legal entity attribute TRTNParticipant = value of Tag 448 and the book from legal entity attribute TRTNBook.

🥖 Legal Entity At	tributes Window - Ve	rsion - 2							- [~
Q- Search											
Legal Entity PO			€	Role	ALL	\sim		Processing Org ALL		\sim	
Attribute Group		~	Ð A	Attribute Type	TRTNBook	· ~	€	Value TRTN	ClientDefault		€
Id	Processing Org	Legal Entity		Role		Attribute Group /		Attribute Type	Attribute V	alue	
1388	ALL	PO		ALL				DTCC PAYREC PART.	Y		-
123702	2 ALL	PO		ALL				TRTNBook	TRTNClient	Default	
123703	3 ALL	PO		ALL				TRTNParticipant	CALY		\sim

Mapping for TOF Migration

See TOF to Refinitiv Trades Notification Mapping for Migration.

3.4 Trade Keywords

Trade keyword InstrumentUPI and product code UPI are populated with incoming UPI code from Refinitiv Trade Notification for FXForward, FXNDF, FXSwap, FXNDFSwap.

Trade keyword ReportTrackingNumber with value from tag 1903 when tag 1906 = 6.



Mapping for TOF Migration

See TOF to Refinitiv Trades Notification Mapping for Migration.

3.5 **Product Mapping**

When importing product-based trade types into Calypso, mappings must be setup so that the Refinitiv Trade Notification interface can match the incoming product details to objects contained within the client's instance of Calypso.

3.5.1 FX Trades

For saving the non-deliverable FX trades in Calypso, FX-Reset is required. User can map the given reset with the Calypso FX-Reset using the Calypso Mapping window.

Name:	TRTN/NonDeliverableCurrencyMapping
Interface Value:	TWD
Calypso Value:	TW1

Name = TRTN/NonDeliverableCurrencyMapping

Interface Value = <TRTN currency from Tag 55>

Calypso Value = <Calypso currency>

Name:	TRTN/FXReset
Interface Value:	USD/TWD
Calypso Value:	USD/TW1

Name = TRTN/FXReset

Interface Value = <TRTN currency pair from Tag 55>

Calypso Value = <Calypso currency pair>

When the mapping is not specified, Tag 55 is used.



3.5.2 Loan/Deposit and Structured Flows

Product Type

Name:	TRTN/ProductType
Interface Value:	MMProduct
Calypso Value:	Cash

When Interface Value = MMProduct and Calypso Value = Cash, a Loan/Deposit trade is booked. Otherwise, a Structured Flows trade is booked.

Direction Type

- Name = TRTN/Transfer
- Interface Value = MoneyMarketTradeDirectionType
- Calypso Value = Interest or Principal
- If not set, it defaults to Interest.

Trade Direction

Name:	TRTN/MoneyMarketTradePayReceive
Interface Value:	1
Calypso Value:	Pay
Name:	TRTN/MoneyMarketTradePayReceive
Interface Value:	2
Calypso Value:	REC

Coupon Daycount

Name:	TRTN/CouponDayCount
Interface Value:	123
Calypso Value:	ACT/365



3.6 Trader Mapping

The Processing-Org trader present in fix message can be mapped to the TRADER available in Calypso. In Calypso Window mapping, the incoming trader name can be mapped to the existing TRADER in Calypso as shown below.

Name:	TRTN/Traders
Interface Value:	trader1
Calypso Value:	TRADER1

But if no mapping is found, then by default Trader is set with what is present in the incoming message.

3.7 Acknowledgements

You need to add TRTN to the "PlatformMessageSourceTypes":

Name:	PlatformMessageSourceTypes
Value:	TRTN
Comment:	

You need to map the FixHeaderConstant as shown below:

Name:	TRTN/FIXHeaderConstants
Interface Value:	8
Calypso Value:	FIXT.1.1

The following mapping is used to control the generation of acknowledgements.

Name:	TRTN/Translator
Interface Value:	PublishAcknowledgement
Calypso Value:	true

Name = TRTN/Translator

Interface Value = PublishAcknowledgement

Calypso Value = true/false



When Calypso Value = true, acknowledgements of type PLATFORMMSG are sent to the Refinitiv TRTN platform from Refinitiv TRTN import, as soon as a message is received from TRTN, whether the trade is created in Calypso or not.

If the trade creation failed due to missing mapping or static data issue, then the user can reprocess the same message after fixing the mapping or static data.

Also make sure that the TRTNFixEngine subscribes to PSEventPlatformPublish events.

3.8 Conversation Capture Report (35=CCR)

In Refinitiv Trade Notification, Calypso supports the Conversation Capture Report (CCR). This CCR is sent by Refinitiv platform to Calypso which is saved as Generic Comment in Calypso.

Calypso will then send an acknowledgement of CCR depending on the type of FIX session configured by Refinitiv (All Ack or No Ack).

After mapping the config for - PublishCCRAcknowledgement in Calypso Mapping Window, when true = CCR acknowledgement it is sent back to Refinitiv platform. This flag is set as false by default.

For example, if the trade is created in Calypso, then Generic Comment will be linked to the trade. Value of Tag 11092 will be saved as a Document.

🥖 GenericCom	ment Report (3	/12/24 1:11:04 AM))									-	٥	×
Report Data Vi	eport Data View Export Ubilities Help													
	š 🚅													
Criteria														
Object Class	Object Id	Object Version	Comment	Comment Type	User	Insert Date		Comment Id /	Document Type	External Reference	Invalidated Date	Invalidated User	Object M	Name
Trade	23793	2	0 Refinitiv Trade Notification Conversation Text	Conversation Text	calypso_user	Action > Show > W Configure >	Default Se Default Se Default Se Object Documen	7372 lection lection for Template		244771435C_20160407122756				

Generic Comment can also be viewed from trade via Pricing sheet.

3.9 TOF to Refinitiv TRTN Mapping for Migration

3.9.1 Counterparty Mapping

If (TOF 500: Source of Data is In (1,2) and TOF 504:Dealer ID is JS) map this TOF message to Calypso Book TR4_FX_SPT. If (Tag 11001 is IN (1,2) and (Tag 448 448 when 452=36 (entering trader) Or 452=11 (executing trader)) is JS) map this FIX message to Calypso Book TR4_FX_SPT.

Here, let's say for the following cases of counterparty mapping, relationship between TOF field and FIX tag are as follows:

TOF field	FIX tag
508: Bank 1 Dealing Code	448 when 452=17 (OBO trade) Or 452=1 (normal trade)



Refer to the following screenshots:

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 IS - May TRICK TO INCOMENT IS - MAY TRICK TO IN	 14 - MAP TR5 FX for Reuters 	Description: MUTB TKY			
	15 - Map TR1_FX_SPT for EBS_2	TOE Canditiana			
P - No PROJECT /P - Market Province - Marke	16 - Map TR1_FX_SPT for Reuters_2	TOF Conditions			
 III - Bar, Bar, Char, P. A. (1994). III - Bar, Bar, Char, P. A. (1994). III - Bar, Bar, S. Yu, Char, Bar, J. Char,	17 - Map TRCUST_FX				
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e - Hes Duthit/s tri5 - and hearer - Hes TUP: Set for Reads - Hes T	4 - Map TR2 FX SPT for EBS				
P - May TF1/S/SPT for Rules How TF1/SPT for Rules	6 - Map DUMMY for EBS and Reuters				
P - Mar TEP, CSPT for Readers	7 - Map TR1_FX_SPT for Reuters				
	8 - Map TR2_FX_SPT for Reuters				
Contract Marcheller Contract Marcheller Unit Contract Marcheller Un	9 - Map TR3_FX_SPT for Reuters				
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Mappings prot Mappings with a number of the second	111 - CR_AGRI_CIB_LDN	CounterParty		MUTB_TKY	
40 - AX3_NT_CON 50 - AK3_KLON 50 - AK2_KLON 501 - BARC_KLON 501 - BARC_KLON 502 - BOA_SFO 503 - SI,LON 504 - JPKC_KLON 505 - STAND_CH_KK_NYC 505 - STAND_CH_KK_NYC 507 - JUSA_GZUR 508 - STSTRET BLION 508 - BARC_KLON 509 - BARC_KSFP 507 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - BARC_KSFP 517 - MUFC_AFS_CAVVAN 519 - BARC_KSFP 517 - MUFC_AFS_CAVVAN 519 - BARC_KSFP 510 - MUFC_AFS_CAVVAN 519 - BARC_KSFP 510 - MUFC_AFS_CAVVAN 519 - MUFC_AFS_CAVVAN 519 - AUC_FRANCU 520 - CONTONNEWALL BARK of Austral 520 - CONTONNEWALL BARK of Austral 521 - CONTONNEWALL BARK of Austral 522 - CONTONNEWALL BARK of Austral 523 - MUFC_AFS_CAVVAN 524 - CONTONNEWALL BARK of Austral 525 - CHOSE BARK 524 - CONTONNEWALL BARK of Austral 525 - CHOSE BARK 524 - CONTONNEWALL BARK OF AUSTRAL 526 - CHOSE BARK 527 - CONTONNEWALL BARK OF AUSTRAL 527 - CONTONNEWALL BARK OF AUSTRAL 528 - CHOSE BARK 527 - CONTONNEWALL BARK OF AUSTRAL 528 - CHOSE BARK 529 - CONTONNEWALL BARK OF AUSTRAL 520 - CHOSE BARK 520 - CHOSE BARK 520 - CHOSE BARK 521 - CHOSE BARK DARK 521 - CONTONNEWALL BARK OF AUSTRAL 522 - CHOSE BARK DARK 523 - MUFC_AFS_CAVVAN 524 - CONTONNEWALL BARK OF AUSTRAL 525 - CHOSE BARK AF 526 - CHOSE BARK AF 527 - CONTONNEWALL BARK OF AUSTRAL 528 - CHOSE BARK AF 529 - CHOSE BARK 520 - CHOSE BARK 520 - CHOSE BARK 520 - CHOSE BARK 520 - CHOSE BARK 521 - CHOSE BARK AF 521 - CHOSE BARK AF 522 - CHOSE BARK AF 523 - CHOSE BARK AF 524 - CHOSE BARK AF 525 - CHOSE BARK AF 525 - CHOSE BARK AF 526 - CHOSE BARK AF 527 - CHOSE BARK AF 527 - CHOSE BARK AF 5	port Mappings				
0 Output/Party 0 ANZ PRUDN 600 - RBS (LDN Priority: 501 - GRAC, BK, LDN BABC, BK, LDN 502 - SOA, SFO BABC, BK, LDN 503 - GS, LDN Commonwealth BARK, GA, SER 504 - VPMO, BK, LDN BABC, BK, LDN 505 - MORS, BNT, LDN BABC, BK, LDN 506 - MORS, BK, LDN Commonwealth BARK, GA, ZUR 509 - STAREET BK, LDN Commonwealth BCK, MC 501 - VPMO, BK, LDN Sea Sea K1, 1 Dealing, Code 501 - VPMO, BK, KUN Sea Sea K1, 1 Dealing, Code 501 - VPMO, BK, KUN Sea Sea K1, 1 Dealing, Code 511 - VPMO, BK, KUN Sea Sea K1, 1 Dealing, Code 512 - GND, BK, KNO Sea Sea K1, 1 Dealing, Code 513 - COM, BK, KNO Sea Sea K1, 1 Dealing, Code 514 - SOC, GEN, ZAR Sea Sea K1, 1 Dealing, Code 515 - WEIS, FARSO, BK, SPP Sea Sea K1, Parka 516 - WEIS, FARSO, BK, SPP Sea Sea K1, Parka 517 - SOR, Bark, Parka Sea	49 - AIG_INT_CON 5 - CITIBANK LDN	Id: 6519			
100 - HSE_LON 501 - HSE_LON 501 - BARC_BK_LDN 502 - BOA_SFC 503 - SS_LDN 504 - JPKC_BK_LDN 505 - SS_LDN 505 - SS_LDN 506 - STALO_HER_KNC 507 - SUBS_MAZUR 508 - SS_LDN 508 - SS_LDN 508 - SS_LDN 509 - SS_RET_BK_LDN 509 - SS_RET_BK_LDN 509 - SS_RET_BK_LDN 509 - SS_RET_BK_LDN 509 - SARC_BK_LDN 509 - SS_RET_BK_LDN 509 - SS_RET_BK_LDN 509 - SARC_BK_LDN 511 - ANZ_BK_NCL 512 - ARZ_BK_KDL 513 - SOLGAR_PAR 515 - WER_SARZUR 518 - WELS_FARGO_BK_SFP 517 - MUFG_AFS_CANCHINE 518 - WELS_FARGO_BK_SFP 517 - MUFG_AFS_CANCHINE 518 - MELS_DN 519 - Barcleys Bark Pic 520 - Barcleys Bark Are 521 - SOLPA Bark 522 - ANZ_B Bark	50 - ANZ BK LDN	Name: Counterparty Mapping			
 S01 - BARC BK LDN S02 - BOA SFO S03 - OS LDN S04 - APMC, BK LDN S05 - MORS INT, LDN S06 - STAND, CH BK AVC S07 - UBS AGZUR S08 - ST STREET BK LDN S08 - ST STREET BK LDN S09 - BARC BK LDN S10 - APMC, BK KUNC S10 - APMC, BK KUNC S11 - APMC, BK KUNC S12 - AAKZ, BK MEL S15 - UBS, CAYNIAN S18 - SN SA ZUR S18 - BARC BK LDN S19 - DARC BK KUNC S12 - BARC, BK KLEN S13 - COMM BK AU SYD S14 - COM MARK AU SYD S15 - UBS, CAYNIAN S18 - BSR, LDN S18 - BSR, LDN S19 - BARC BK KLEN S19 - BARC BK KLEN S10 - PPMC BARK S2 - AKZ, BK MEL S2 - BARC RF MEL S3 - MUFG ARS CAYNER S3 - MUFG ARS CANCER AUX S4 - MC AUX S4 - COMMONWERMENT BARK OF Auxtral S4 - COMMONWERMENT	 500 - BBS LDN 	Priority 509			
502 - BOA_SPO 503 - OS_LON 503 - OS_LON 504 - JPMC_BK_LDN 505 - STRUCH_BK_NCC 506 - STRUCH_KINC 507 - JUBS_AQ_ZUR 508 - STRUET_BK_IEL 511 - ANZ_BK_MEL 510 - VPMC_BK_NTO 511 - ANZ_BK_MEL 511 - ANZ_BK_MEL 511 - ANZ_BK_MEL 511 - ANZ_BK_MEL 512 - BAC_BK_LON 513 - COMM_BK_AU_SYD 514 - BRS_LON 515 - UBS_AGZ_UR 516 - WELLS_FARGO_BK_SFP 516 - WELLS_FARGO_BK_SFP 517 - MUR_BK_NOL 518 - BRS_LDN 519 - MERO_BK_KCH 510 - Barckys Bank PLc 511 - ANZ_BK_MEL 520 - Barckys Bank PLc 521 - BARC_BK_MEL 521 - BARC_BK_NCE 522 - Bark of America 523 - MURC Bark 524 - Commonwealth Bank of Austral 525 - Obtuber K 526 - Deutsche Bank 527 - Ogloman Sachs International	501 - BARC BK LDN	Thorig. 000			
 503 - CS_LDN 504 - JPNC BK_LDN 505 - STAND CH_EK,NYC 507 - JUSA AD 2LR 509 - SAAD EK,LDN 509 - SAAD EK,LDN 510 - JPNC BK,MC 511 - JPNC BK,MC 512 - SAC_EK,LDN 513 - COMB,KA,V25YD 514 - SOC,GEN,PAR 515 - UBS, AD,ZUR 515 - UBS, AD,ZUR 516 - BAR, AD, ZR, KMEL 517 - MUFG, AFS,CAYNAN 518 - BS,LDN 518 - BS,LDN 519 - MPC Bark, BL 522 - SAC, BK, MEL 522 - SAC, BK, MEL 522 - Bark of America 523 - MUFG Bark, BL 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Commonwealth Bark of Austral 525 - Othbark 524 - Observed Bark 524 - Othbark 524 - Othbark 525 - Othbark 525 - Othbark 526 - Othbark 527 - Optionan Sachs International 	 502 - BOA_SFO 	Description: BARC_BK_LDN			
 504 - UPMC_BK_LDN 505 - MORS_DNT_LON 505 - MORS_DNT_LON 506 - STAND_CH_BK_NYC 507 - UBS_AQ_ZUR 510 - ANC_BK_MEL 510 - ANC_BK_NDN 511 - ANC_BK_NYC 512 - BAC, BK_LDN 513 - COMM_BK_AUSYCD 514 - SOC_BK_PAR 515 - UBS_AG_ZUR 515 - UBS_AG_ZUR 516 - MSC_BK_NCD 517 - MICS_RF_CAYCOients 520 - Barck of America 521 - BNC_BK_MEL 521 - BNC_BK_MEL 521 - BNC_BK_MEL 522 - Bark of America 522 - Bark of America 523 - MICE Bark 524 - Commonwealth Bark of Austral 525 - Otthebark 524 - Commonwealth Bark of Austral 525 - Otthebark 524 - Soch Thermational 	 503 - CS_LDN 	TOF Conditions			
805 + MOKS_INI_LON 506 + STANDCH_BK,NYC 507 + JUS, AG_ZUR 508 + STK.IDN 509 + STK.IDN 509 + STK.IDN 509 + STK.IDN 509 + STK.IDN 501 + ANZ,BK,MEL 510 - JPMC,BK,NYC 511 - ANZ,BK,MEL 510 - JPMC,BK,NYC 512 + CAR,BK,KL 513 - COM,BK,AU,SYD 514 + ASC, DK,SCO 515 - UBS, AG,ZUR 516 + MELLS,FARGO,BK,SFP 517 + MUKP, AFS, GAY/WAN 518 + OSC, DEN, SOUTHAR 519 + MUKP, AFS, GAY/WAN 519 + MUKP, BK, MEL 510 - BARC, BK, DN 518 + OSC, DEN, SACURAR 519 + MUKP, AFS, GAY/WAN 519 + MUKP, DAFS, GAY/ONERS 529 - ANZ, BK, MEL 521 - BAR / BB ank 522 - Bank of America 523 - MUKP Bank 524 - Commonwealth, Bank of Austral 525 - Otubenk 526 - Oburtiche Bank 527 - Obdimons Sachs International	504 - JPMC_BK_LDN				
000 = 0 IARU_DUR_DR_NO Operator Name Value 507 - UBS_AQZUR IS 509 BARK_10 EALING_OODE BARX 509 = ARK_DR_KLUN ID 500 Source of Data ID 500 Source of Data 27 510 - JPMC_BK_NO 511 - OPMC_BK_NO ID 512 - OAK_DR_K_100 ID 510 - JPMC_BK_NO 27 511 - OPMC_BK_NO 513 - OGM/BK_AU_SYO ID FMOR_DR_KAU_SYO ID	bub - MORS_INT_LDN 508 STAND OU DK 1990				
000 - StrikeT BK, ILDN 508 - StrikeT BK, ILDN 508 - StrikeT BK, ILDN 500 - StrikeT BK, MEL 500 - StrikeT	506 - STAND_CH_BK_NYC 507 - UPS AG ZUP	Attribute	Operator	Name	Value
1019 EAROR BLOW [50] Source of Data [27] 1019 EAROR BLOW [50] Source of Data [27] 101 JRAZ_BK/MEL [50] Source of Data [27] 111 Source of Data [15] UBS_OURCE_OF_DATA [27] 112 Source of Data [16] [16] [16] [16] 113 COMBRK AUSYD [16]	508 - ST STREET BK I DN	TOF 508: Bank 1 Dealing Code	IS	508_BANK_1_DEALING_CODE	BARX
\$1 - ANZ_BK_MEL \$10 - APMC_BK_NYC \$12 - BAC_BK_LON \$13 - SOCMM_BK_AU_SYD \$14 - SOC_GEN_PAR \$15 - WELS_AA_ZUR \$16 - WELS_FARO_BK_SFP \$17 - MUFG_AFS_CAYMAN \$19 - MUFG_AFS_CAYCIEnts \$20 - Barckotse Bank Nic \$21 - BNP Paribas \$22 - ANZ_BK_MEL \$23 - MUFG Bank \$24 - Commonwealth Bank of Austral \$25 - Ottback \$26 - Deutsche Bank \$27 - Obdema Sachs International	509 - BARC BK LDN	IOF 500: Source of Data	IS	500_SOURCE_OF_DATA	27
510 - JPMC BK, NVC 512 - BAC, BK, LDN 513 - COMM, BK, AU, SYD 514 - SOC, GEN, PAR 515 - UBS, AG, ZUR 516 - WELLS, FARGO, EK, SFP 517 - MUFC, AFS, CAYVAN 518 - RSS, LDN 518 - RSS, LDN 519 - MUFC, AFS, CAYVGINITS 520 - Barckays Bank PIc 521 - BMP Paribas 522 - Bark of America 523 - MUFC Bank 524 - Commonwealth, Bank of Austral 526 - Oeutsche Bank 527 - Goldman Sachs, International Trade Assignments 24 - Value Value Value	51 - ANZ_BK_MEL				
	510 - JPMC_BK_NYC				
513 - COMMEK, AU,SYD 514 - SOC, GEN PAR 515 - UBS, AG,ZUR 515 - UBS, AG,ZUR 516 - WELLS, FARGO, BK, SFP 517 - MURG, AFS, CAYMAN 518 - RS,LDN 519 - MURG, AFS, CAYMAN 519 - MURG, AFS, CAYClients 520 - Barckore Bank, Pic 521 - BINP Bank 522 - Bank of America 525 - Othbank 526 - Deutsche Bank 527 - Boldman Sachs, International	512 – BAC_BK_LDN				
Sifa - UBS AdZUR Sifa - UBS AdZUR Sifa - WELLS FARGO_BK_SFP Sifa - MESC_AFS_CAYNAN Sifa - MEG_AFS_CAYNAN Sifa - RAS_LDN Sifa - RAS_BK_MEL S2 - ARZ_BK_MEL S2 - ARZ_BK_MEL S2 - Bark of America S2 - Sarclogy: Bank Nc S2 - Bark of America S2 - Deutsche Bank S2 - Deutsche Bank S2 - Obusten Stremational	513 - COMM_BK_AU_SYD				
0 Ib - UBS, M3_2UK 0 Ib - VBS, FAR00_BLS, SFP 516 - WELE, FAR00_BLS, SFP 517 - MUFG, AFS, CAYMAN 518 - RBS, LDN 519 - MUFG, AFS, CAYOLients 520 - Barckys Bank, Plo 521 - BNP Paribas 522 - Bank, of America 523 - MUFG Bank 524 - Commonwealth Bank of Austral 525 - Ottbank 526 - Deutsche Bank 527 - Obdema Sachs, International	514 - SOC_GEN_PAR				
010 = wettogramou_bx.ger 017 = witch_gAFS_GAYMAN 518 - RBS_LDN 519 = MitCAFS_GAYMAN 521 = RBX_GAFS_GAYOLinets 520 = Barckorge Bank 522 = Bank of America 524 = MitCB Bank 525 - Ottibank 526 - Deutsche Bank 527 - Goldman Sachs International	b1b - UBS_AG_ZUR b1b - WELLS FADOO DK SED				
317 HD/S_AR3_ON IMAN 318 HSL 319 HD/S_AR3_ON YOLENTS 319 HD/S_AR3_ON YOLENTS 320 HD/S_AR3_ON YOLENTS 321 SUP Paribas 322 HJ/S Paribas 324 HJ/S Paribas	510 - WELLS_FARGU_BK_SFP 512 MUEC AES COVMON				
519 - MUCRQ AFS_CAYClients 52 - ANZ_BK_MEL 520 - Barckops Bank Pro 521 - BNP Paribas 522 - Bank korf America 523 - MUFQ Bank 524 - Commonwealth Bank of Austral 525 - Othibank 526 - Deutsche Bank 527 - Goldman Sachs International	 517 - MORG_ARS_CATMAN 518 - RESIDN 				
 52 - ANZ_BK_MEL 520 - Barclays Bank Plo 521 - BNP Paribas 522 - Bank of America 523 - MIPG Bank 524 - Commonwealth Bank of Austral 526 - Otherank 526 - Otherank 527 - Odifhang Sachs International Trade Assignments 524 - Weight Bank 	519 - MUEG AES CAYClients				
 520 - Barčlays Bank Plo 521 - BNP Paribas 522 - Bank of America 523 - MUFG Bank 524 - Commonwealth Bank of Austral 525 - Citibank 526 - Deutsche Bank 527 - Goldman Sacha International 	 52 - ANZ BK MEL 				
 521 - BNP Paribas 522 - Bark of America 523 - MLFO Bank 524 - Commonwealth Bank of Austral 525 - Chitbank 526 - Deutsche Bank 527 - Goldman Sacha International Trade Assignments 24 - Value 	 520 - Barclays Bank Pic 				
S22 - Bank of America S23 - MUFG Bank S25 - Citibank S25 - Citibank S26 - Deutsche Bank S26 - Deutsche Bank Atribute Value	 521 – BNP Paribas 				
523 - MUFG Bark 524 - Commonwealth Bark of Austral 725 - Oithank 525 - Oithank 726 - Deutsche Bank 727 - Goldman Sacha International Attribute Value	 522 - Bank of America 				
524 - Cohmonwealth Bank of Austral 10	 523 - MUFG Bank 	Tarda Assimuta			
525 - Critibank 525 - Deutsche Bank Fotoren Sachs International Attribute Value	 524 - Commonwealth Bank of Austral 	Trade Assignments			
b2/b - Deutsche Bank fartnibute Attribute Value Value	 525 - Citibank 				
b27 = Goldman Sachs International International Value					
	 526 - Deutsche Bank 	Au. 3. 4.		261-	
CounterParty Siname_Bay NA Siname_Bay NA	 526 - Deutsche Bank 527 - Goldman Sachs International 538 - USEC BANK USA NA 	Attribute		Value	

TOF Interpretation

When the value of TOF tag 508 = MBTQ, then counterparty in Calypso should be MUTB_TKY

Refinitiv Trade Notification Mapping

Get the value of 448 tag and map to Counterparty when 452=17 (OBO trade) or 452=1 (normal trade)

This can be done in 2 ways: All the below approaches are sequential. If the mapping via MappingCriteria is not found, then fallback to 2nd approach.

Calypso provides mapping in the following way:



User needs to define a MappingConfig

Interface Value = Participant Calypso Value = PARTY,TRADER,PARTY|CCY,PARTY|TRADER,SOURCE|PARTY,SOURCE|PARTY|CCY,SOURCE|TRADER|CCY, TRADER|CCY,SOURCEDATA,PARTY|SOURCEDATA,TRADER|SOURCEDATA,SOURCEDATA|PARTY|CCY,SOU RCEDATA|TRADER|CCY

 Calypso Mapping Window		
TradeKeywordMappings	~ 4	
- Traders	· •	
Translator	Name:	TKTN/MappingConfig
E- CME	Totosfaco Maluo	Participant
	interrace value:	Lanchaid
E DSMatch	Calvoso Value:	PARTY TRADER PARTY ICCY PARTY ITRADER SOURCE/PARTY SOURCE/PARTY ICCY SOURCE/TRADER/CCY TRADER/CCY SOURCEDATA PARTY/SOURCEDATA TRADER/SOURCEDATA
⊕- <u></u> ETD	culture tanget	
EUREX EUREX	Reverse Default:	
Eurex Eurex		
EurexETD		
E III FOW	<< Add	
E EXAII		
FpML FpML	>> Remove	
	Configure Interf	
ICELink	Configure Intern	
E- LCH	Configure Types	
E LCHSA		
III MS		
I MTM		
MW MW		
MarkitPV		
I INT		
OmgeoCTM		
 H Reutersuss		
SAP		
 SAPOL		
E SEI		
CouponDayCount		
ElXBodyConstante		
FIXHeaderConstants		
E- FXReset		
Keyword Armsl engthRule		
E Keyword.Broker		
Keyword, DTS LOCAL TCID		
E-III Keyword.DealOrigin		
Keyword.DealOriginType		
- 😏 KeywordMappings		
🕞 🛄 MappingConfig		
- 3 MoneyMarketTradePayReceive		

Calypsos provides a mechanism to map Counterparty using Mapping Window. It also provides multiple mapping of Calypso Entities to TRTN Parties using the Mapping window with the following 6 criteria. These criteria is used in combination to identify the counterparty in Calypso.

Criteria	Description
PARTY	It is the party information coming from the Platform in the fix file. Fix value: 448 when 452=17 or 452=1
CCY	It is the currency information coming in the fix file. Fix value: Tag 15
CCYPAIR	It is the currency pair information present in the incoming fix file. Fix value : Tag 55
TRADER	It is the trader information present in the fix file. Fix value : 448 when 452 = 36 or 452 = 11
SOURCE	It is the source is the platform from which we are receiving the message. Example: FIX
SOURCEDATA	This is the value of tag 11001

The multiple combinations should be separated by coma and defined using any separator. The same separator that we use in mapping config needs to be provided in TRTNParticipant for incoming. In case of multiple combinations of criteria, then priority is given to the order in which the combinations are defined in the MappingConfig.



DSMatch	~ 1		
ETD		Name:	TRTN/TRTNParticipant
		Interface Value:	MTBQ
ECIEVEID		Column Mahan	
FXAII		Calypso value:	MUTB_TKT
FDML		Reverse Default:	
🔮 HSBC			
ICELINK			
LCH		<< Add	
LCHSA		>> Pomouo	
MS		22 Nemove	
		Configure Interf	
MarkitDV		-	
		Configure Types	
OmgeoCTM			
ReutersDSS			
SAP			
SAPGL			
EI SEI			
SwapsMonitor			
TOF			
IRIN			
CouponDayCount			
E EXReset			
Keyword.ArmsLengthRule			
E Keyword.Broker			
E E Keyword.DTS_LOCAL_TCID			
🗄 🛄 Keyword.DealOrigin			
Keyword.DealOriginType			
KeywordMappings			
H MappingConfig			
MoneyMarketTradePaykeceive Darty Subid SourceData			
DroductType			
SalesPerson			
🖶 🛄 TRTNParticipant			
1 CALY USD			
- 🐓 CALY			
- 🐓 CALY USD			

If the value of tag 448 having 452=17 or 452=1 is MTBQ and since PARTY mapping is present in the MappingConfig Participant, then the Counterparty would be MUTB_TKY.

In the below case of counterparty mapping,

Import Mappings				
Counterparty Mapping • 1 – MUTB_TKY • 10 – GOLDSACH_JNT_LDN • 101 – BONY_MELLON_LDN • 101 – BONY_MELLON_LDN • 102 – BONY_MELLON_TKY • 103 – BSCH_MAD	A ld: 1026 Name: Counterparty Mappine Priority: 12 Description: BTMU_NYC			
 104 - BTMU_HKG 105 - PTMU_SPP 				
106 - BTMU_SYD 107 - CR_AGRI_CIB_HKG 108 - CR_AGRI_CIB_LDN 108 - CR_AGRI_CIB_LDN	Attribute TOF 508: Bank 1 Dealing Code	Operator IS	Name BANK_1_DEALING_CODE	Valu TMN
11 - MZUHO, PÁNÍL DN 110 - CR, AGR(DIB, LDN 111 - CR, AGR(DIB, LDN 111 - CR, AGR(DIB, LDN 112 - CR, AGR(DIB, NYC 113 - CR, AGR(DIB, NYC 114 - CIBC, SPR 115 - CITIBANK, SYD 115 - CITIBANK, SYD 118 - CITIBANK, SYD 118 - CITIBANK, SYD 119 - CITIBANK, SYD 119 - CITIBANK, SYD 119 - CITIBANK, SYD 119 - COMM, BK, AU, LDN 120 - COMM, BK, AU, LYO 121 - COMM, BK, AU, SYD 121 - COMM, BK, AU, SYD 121 - COMM, BK, AU, SYD 121 - COMM, BK, AU, SYD				
 123 - CR_NORD_PAR 	Trade Assignments			
 124 - CS_LDN 125 - CS_LDN 	1 / O			
			Value	
— ● 126 – CS_LDN	Attribute			
 126 - CS_LDN 127 - CS_LDN 	Attribute TradeKeyword ArmsLengthBule		Y	

TOF Interpretation

When 508 = TMNY, then

- 1. Counterparty = SNAME_BT_081142_NYC
- 2. Map TradeKeyword ArmsLengthRule = Y



TRTN Mapping

- 1. Counterparty mapping can be done as described earlier.
- 2. If the user wants to map ArmsLengthRule keyword for a specific Counterparty, then below mapping is required.

Interface Value = TMNY (PARTY criteria in this case)

Calypso Value = Y



Here, let's say for ST_STREET_BK_LDN, relationship between TOF field and FIX tag are as follows:

TOF field	FIX tag			
509: Bank 1 Name	523 when 803=5 8 trade)	& 452=17 (OBO ti	rade) Or 803=5 && 452	=1 (normal
TOF Mappings Import Mappings 416 - RABO BANK, SYD 417 - SHINSELBK, TKY 418 - SURUGA, BK, TKY 419 - TRUST, CUST, BK, TKY 420 - YAMAGUCHLBK, TKY 421 - WESTLB, LDN 422 - WESTLB, LDN 423 - WESTLB, LDN 424 - WESTLB, LDN 425 - M, T, BK, NYC 426 - BTMU, MEG300 427 - NOMRA, INTL, PLC, LDN 428 - BES, NY, ZUR 43 - RES, NY, ZUR 44 - RES, NY, ZUR 45 - ANB, LDN 47 - RS, NY, ZUR 48 - AB, INT, CON 49 - AB, SINT, CON 49 - AB, SINT, CON 49 - AB, SINT, CON 505 - OR, SK, LDN 506 - STAND, CH, BK, NYC 507 - BAS, SUR, LDN 508 - STAND, CH, BK, NYC 507 - UBS, AG, ZUR 508 - STAND, CH, BK, NYC 507 - US, AG, ZUR 508 - STAND, CH, BK, NYC 507 - US, AG, ZUR 508 - STAND, CH, BK, NYC 507 - STAND, CH, BK, NYC 508 - STAND, CH, BK, NYC 507 - US, AG, ZUR	Id 14515 Name: Counterparty Mappine Priority: 429 Description: ST_STREET_BK_LDN Conditions If I Name 500: Bank 1 Name 500: Source of Data	Operator JS JS	Name 509 BANK 1 NAME 500 SOURCE OF DATA	Value State Street Bank and Trust 11
509 - BARC BK LDN Cou	nterParty		SNAME_ST_015709_LDN	



TOF Interpretation

When 509 = State Street Bank and Trust and 500=11, then Counterparty = SNAME_ST_015709_LDN

TRTN Mapping

When 11001=11, then get the value of tag 523 when 803=5 and (452=17 or 452=1)

2 levels of mappings need to be done to handle this scenario.

1st Mapping:

Interface Value = PartySuIDType

Calypso Value = 5 (This is the value of FIX tag 803)



2nd Mapping:

User needs to have the combination of

SOURCEDATA, PARTY SOURCEDATA, TRADER SOURCEDATA, SOURCEDATA PARTY CCY, SOURCEDATA TRADER CY in MappingConfig as in the 1st Approach Mapping Criteria.

Interface Value : State Street Bank and Trust 11

Calypso Value : SNAME_ST_015709_LDN



3.9.2 Book Mapping

If (TOF 500: Source of Data is In (1,2) and TOF 504:Dealer ID is JS) map this TOF message to Calypso Book TR4_FX_SPT. If (Tag 11001 is IN (1,2) and (Tag 448 448 when 452=36 (entering trader) Or 452=11 (executing trader)) is JS) map this FIX message to Calypso Book TR4_FX_SPT.

Relationship between TOF field and FIX tag:

	FIX tag
500: Source of Data 1	11001
504: Dealer ID 4	448 when 452=36 (entering trader) Or 452=11 (executing trader)

In the following cases of book mapping,

port Mappings						
de Mappings	^	1 Int	12			
Book Mapping		Name: Bo	ok Manning			
12 - MAP TR1_FX_SPT for EBS		Duisuites 10	ok hopping			
 13 - MAP TR5_FX for EBS 		Priority. 10				
 I4 - MAP TR5_FX for Reuters 15 - Man TR1 FX SPT for EBS 2 		Description: Ma	p TR4_FX_SPT for Reuters			
16 - Map TR1_FX_SPT for Reuters_2		TUF Conditions				
 17 - Map TROUST_FX 18 - Map TRE EV (as EV ALL(Maker) WMB 	Deal					
 19 - Map TRCUST_FX for FX ALL(Maker) 	Not WMR Dea	Attribute	Ope	erator	Name	Value
 2 - Map TR2_FX_SPT_for EBS 		TOF 500: Source of D	lata IN		500_SOURCE_OF_DATA	1.2
 3 - Map TR3_FX_SPT for EBS 4 - Map TR2 FX SPT for EBS 		TOP 30% Dealer ID	ci		DEALERLID	30
 6 - Map DUMMY for EBS and Reuters 						
 7 - Map TR1_FX_SPT for Reuters 8 Map TR2_FX_SPT for Reuters 						
 9 – Map TR2_FX_SFT for Reuters 9 – Map TR3 FX SPT for Reuters 						
Counterparty Mapping						
 1 - MUTB_TKY 10 - GOLDSACH INT LDN 						
 10 - GOLDSHOHJNTLEDN 100 - BONY_MELLON_LDN 						
101 - BONY_MELLON_LDN						
 102 - BONY_MELLON_TKY 102 - BSCH MOD 						
 103 - BSCH_MAD 104 - BTMU HKG 						
 105 – BTMU_SPR 						
 106 - BTMU_SYD 107 - CR AGRI CTR HKG 		Toda Antimurate -				
 107 - CR_AGRI_CIB_HKG 108 - CR_AGRI_CIB_LDN 		Trade Assignments				
A 100 OD AODLOID LON		T // 100				
III3 - OK_HORLOID_LDN						
 109 - CR_AGRICIB_LDN 11 - MIZUHO_BANK_LDN 110 - CR_AGRICIB_LDN 		Attribute			Value	
III - MIZUHO BANK LDN III - REAGRICIBLDN III - CR, AGRICIBLDN III - CR, AGRICIBLDN Mappings mort Mappings		Attribute Book			Value TR4_FX_SPT	
109 CPL/MAQ2BELON 110 MELON 110 CR_MARQ2BELON 111 CR_MARQ2BELON	1	Attribute Book			Volue TR4_FX_SPT	
ID - OR, MARQUE LON IT - MELING BARK LON IT - CR, MARQUE LON IT - CR, MARQUE LON IT - CR, MARQUE LON IT - CR, MARQUE LON Mappings Book Mapping Book Mapping ID - Map TRLFX,SPT for Reuters	Na Na	Attribute Book Id: 6016 ame: Book Mapping			Value TR4_FX_SPT	
10 - OR_MARQUE_LON 11 - MELING BARK_LON 11 - OR_MARQUE_LON 111 - CR_MARQUE_LON ************************************	Ne Prio	Attribute Book Id: 6016 ame: Book Mapping rity: 17			Volue TR4_FX_SPT	
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III - MCUNE JANK_LOB III - MCUNE JANK_LOB III - CR, AGR_LOB_LON III - CR, AGR_LOB_LON ····· ····· ····· ····· ····· ····· ······ ····· <tr< td=""><td>Ne Prio Descript</td><td>Id: 8016 Book Mappine rity 17 Inor Map TROUST_FX ne</td><td></td><td></td><td>Value TR4_FX_SPT</td><td></td></tr<>	Ne Prio Descript	Id: 8016 Book Mappine rity 17 Inor Map TROUST_FX ne			Value TR4_FX_SPT	
10 - OR, MARQUE JOH 11 - MEUHO BARK JOH 11 - OR, MARQUE JOH 111 - CR, MARQUE JOH 113 - MAP TRI, FX, SPT for Reuters 113 - MAP TRI, FX, SPT for EBS 115 - Map TRI, FX, SPT for EBS 116 - Map TRI, FX, SPT for EBS 116 - Map TRI, FX, SPT for Factors 117 - Map TRI, FX, SPT for FBS	Ne Prio TOF Conditic I @ @ @	Id: 6016 ame Book Mapping rity 17 17 17 17 17 17 17 17 17 17			Volue TR4_FX_SPT	
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III - MECH-PICALLOIN III - CR, AGRICIBLION III - CR, AGRICIBLION III - CR, AGRICIBLION III - CR, AGRICIBLION Mappings port Mappings Book Mapping III - Map TR4 FXSPT for Reaters III - Map TR4 FXSPT for Reaters III - MAP TR5 FX for Reaters III - MAP TR5 FX for Reaters III - Map TR4 FXSPT for Reaters III - Map TR5 FX for FEBS 2 III - Map TR5 FX for FX ALL(Maker) WM III - Map TR5 FX for FX ALL(Maker) III - Map TR5 FX for FX ALL(Maker) III - Map TR5 FX for FX ALL(Maker) III - Map TR5 FX for FEBS	Na Prio TOF Conditic I / (Attribute TOF 500: Sou	Id: 6016 Book Mapping rity 17 Inor: Map TROUST_FX ne proce of Data	Operator IN		Volue TR4_FX_SPT	Value 3,21,25,2
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109 CRV.MPQ.DB_LON 111 MCUDB_DANK_LON 111 CRV.MPQ.DB_LON 111 CRV.MPQ.DB_LON ************************************	Ne Prio TO F Conditio TO F Conditio Attribute TO F 500 Sou	Id 6018 Book Mapping Book Mapping rity 17 17 ina Map TRCUST_FX ne arce of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
10 - CPUTHO SAIR UNI 110 - CR ADR/CIB LON 111 - CR ADR/CIB LON 112 - MAP TRI FX SPT for East 112 - MAP TRI FX SPT for East 113 - MAP TRI FX SPT for East 114 - MAP TRS FX for Relst 115 - Map TRI FX SPT for East 116 - Map TRI FX SPT for East 118 - Map TRZ FX FT for East 119 - Map TRZ FX FT for East 119 - Map TRZ FX SPT for East 119 - Map TRZ FX SPT for East 129 - Map TRZ FX SPT for East 130 - Map TRZ FX SPT for East 140 - Map TRZ FX SPT for East 150 - Map TRZ FX SPT for Fast 150 - Map TRZ FX SPT for Relst 150 - Map TRZ FX SPT for Relters 150 - Map TRZ F	Ne Prio Descript I DF Conditio I I I I I Attribute TOF 500. Soc	Id 6016 Book Mapping rity 17 Ins rec of Dete	Operator IN		Value TR4_FX_SPT Name I500_SO URCE_OF_DATA	Value 3,21,25.2
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10 - MCUHO SAIK LON 110 - CR AGR(DELDN 111 - Map TR4 PXSPT for Paulers 112 - MAP TR5 PX for Rebuters 113 - Map TR5 PX for Rebuters 113 - Map TR5 PX for Rebuters 113 - Map TR5 PX for Rebuters 114 - Map TR5 PX for FS ALL(Maker) WM 113 - Map TR5 PX for FS ALL(Maker) 113 - Map TR5 PX for Rebuters 2 - Map TR2 PX SPT for Rebuters 2 - Map TR2 PX SPT for Rebuters 3 - Map TR3 PX SPT for R	Na Prio Descript TOF Conditi I de Canada Attribute TOF 500 Soc	Id 6016 Book Mappine Book Mappine rity 17 17 ma me arce of Data	Operator JN		Value TR4_FX_SPT	Value 3,21,25,2
10	Ne Prio Descript TOF Condition Attribute TOF 500 Soc	Id 6016 Book Book Mappine rity 17 inc Gol Data	Operator [N		Value TR4_FX_SPT	Value 3,21,25,2
10 → CALOS DANK_LIN 11 → CCLUD BANK_LIN 11 → CCLUD BANK_LIN 11 → CRARD BANK_LIN 12 → MAP TRA FX SPT for Reuters 10 → Map TRA FX SPT for RES 13 → Map TRA FX FY for RES 14 → MAP TRA FX FY for RES 15 → Map TRL FX SPT for EBS 16 → Map TRL FX SPT for EBS 18 → Map TRA FX SPT for Reuters 19 → Map TRA FX SPT for Reuters 19 → Map TRA FX SPT for Reuters 10	Na Prio Description TOF Condition Attribute TOF 500 Sou	Id 6016 Book Mappine ity 17 Map TRCUST_FX me arce of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
10 - DRCHARD SAIR LON 110 - CR ARCIDE LON 111 - CR AGERCIE LON 111 - CR AGERCIE LON Mappings Book Mapping 12 - MAP TRLFX,SPT for Reuters 13 - MAP TRLFX,SPT for EBS 13 - MAP TRLFX,SPT for EBS 14 - MAP TRE, Xtor Reuters 16 - Map TRLFX,SPT for Reuters 17 - Map TRLFX,SPT for EBS 18 - Map TRLFX,SPT for EBS 4 - Map TRLFX,SPT for EBS 4 - Map TRLFX,SPT for Reuters 5 - Map TRLFX,SPT for Reuters	Ne Prio Descript I DF Conditio I I I I I Attribute TOF 500. Soc	Id: 6016 Book. Mapping rity 17 In: Nap TROUST_FX ne rce of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
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10 - MCUHO SAIK LON 110 - CR AGR(DELDN 111 - Map TRL FXSPT for Reuters 112 - MAP TRL FXSPT for Reuters 113 - Map TRL FXSPT for Reuters 115 - Map TRL FXSPT for Reuters 116 - Map TRL FXSPT for Reuters 116 - Map TRL FXSPT for Reuters 118 - Map TRS, FX for FX ALL(Maker) WM 119 - Map TRQ FXSPT for Reuters 2 - Map TR2, FXSPT for Reuters 2 - Map TR2, FXSPT for Reuters 3 - Map TR2, FXSPT for Reuters 3 - Map TR2, FXSPT for Reuters 3 - Map TR2, FXSPT for Reuters 5 - Ma	Ne Price Descript I DF Condition I I DF 500 Soc	Id 6016 Meritikate Book Mapping If 7 Non Map TRCUST_FX ne arce of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
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10 - CO-Artio Quark Linit 11 - CD Artio Quark Linit 11 - CD Article Reliation 11 - CD Article Reliation 11 - CR ARR/CBLID 11 - Map TRLFX SPT for Reuters 12 - MAP TRLFX SPT for CBS 13 - Map TRLFX SPT for CBS_2 14 - MAP TRLFX SPT for CBS_3 15 - Map TRLFX SPT for CBS_3 18 - Map TRLFX SPT for CBS 2 - Map TRLFX SPT for CBS and Reuters 3 - Map TRLFX SPT for Reuters 5 - Map TRLFX SPT for Reuters 6 - Map TRLFX SPT for Reuters 7 - Map TRLFX SPT for Reuters 8 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT for Reuters 8 - Map TRLFX SPT for Reuters 8 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT for Reuters 8 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT for Reuters 9 - Map TRLFX SPT	Ne Prio Description TOF Condition Attribute TOF 600 Soc	Id 6016 Book Mappine Book Mappine rity 17 may TROUST_FX may arce of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
10 - CRUER SAIR LON 110 - CR AGE(DELDN 111 - CR AGE(DELDN 111 - CR AGER(DELDN 111 - Map TRLFX,SFT for EBS 112 - MAP TRLFX,SFT for EBS 113 - Map TRLFX,SFT for EBS 114 - Map TRLFX,SFT for EBS 119 - Map TRLFX,SFT for EBS 119 - Map TRLFX,SFT for EBS 13 - Map TRLFX,SFT for Reuters 19 - Map TRLFX,SFT for Reuters 10 - Map TR	Ne Prio Descript TOF Condition Attribute TOF 500. Soc	Id: Book Mapping rity 17 rice of Data	Operator IN		Value TR4_FX_SPT	Value 3,21,25,2
10 - WALTHORNELLOIN 11 - CR, AGRICIBLIDN 11 - CR, AGRICIBLIDN 12 - MAP TRI, EX, SPT for Reuters 13 - MAP TRI, EX, SPT for RES 13 - MAP TRI, EX, SPT for RES 13 - MAP TRI, EX, SPT for RES 14 - MAP TRI, EX, SPT for RES 15 - Map TRI, FX, SPT for RES 16 - Map TRI, FX, SPT for Reuters 17 - Map TRI, FX, SPT for Reuters 18 - Map TRI, FX, SPT for Reuters 2 - Map TRI, FX, SPT for Reuters 2 - Map TRI, FX, SPT for Reuters 2 - Map TRI, FX, SPT for Reuters 3 - Map TRI, FX, SPT for Reuters 3 - Map TRI, FX, SPT for Reuters 3 - Map TRI, FX, SPT for Reuters 5 - Map TRI, SPT for Reuters 5 -	Ne Prio Descript TOF Condition Attribute TOF 500 Sou	Id 6016 Book Mappine 172 172 172 172 172 172 172 172	Operator JN		Value TR4_FX_SPT	Value 3.21.25.2



🛃 TOF Mappings					
Import Mappings					
Trade Mappings ■ Book Mapping ● 10 - Map TR4_FX_SPT for Resulters ● 12 - MAP TR1FX_SPT for EBS ● 13 - MAP TR5_FX for Factors ● 14 - MAP TR1FX_SPT for EBS_2 ● 15 - Map TR1FX_SPT for EBS_2 ● 16 - Map TR1FX_SPT for EBS_2 ● 17 - Map TR2FX_SPT for EBS_2 ● 18 - Map TR1FX_SPT for EBS_2 ● 17 - Map TR2FX_SPT for EBS_2 ● 18 - Map TR2FX_SPT for EBS_2	Id: 1008 Name: Book N Priority: 6 Description: Map DI TOF Conditions	appine IMMY for EBS and Reuters			
 19 - Map TROUST_FX for FX ALL(Maker) 19 - Map TROUST_FX for FX ALL(Maker) 	Attribute		Operator	Name	Value
2 - Map TR2,FXSPT for EBS 3 - Map TR2,FXSPT for EBS 4 - Map TR2,FXSPT for EBS 4 - Map TR2,FXSPT for Fasters 7 - Map TR1,FXSPT for Reuters 8 - Map TR2,FXSPT for Reuters 9 - Map TR2,FXSPT for Reuters Counterparty Mappine Keyword Mappine	Trade Assignments		5	DEALEK_LD	Uetsut
	Attribute			Value	
	Book			DUMMY	

TOF Interpretation

When 500 = 1 or 2 and 504 = JS, then Book = TR4_FX_SPT

TRTN Mapping

When 11001 = 1 or 2, then get the value of FIX tag 448 having 452=36 or 452=11. This can be achieved via MappingCriteria.

MappingCriteria

User needs to define a MappingConfig:

Interface Value = Book Calypso Value = PARTY,TRADER,PARTY|CCY,PARTY|TRADER,SOURCE|PARTY,SOURCE|PARTY|CCY,SOURCE|TRADER|CCY, TRADER|CCY,SOURCEDATA,PARTY|SOURCEDATA,TRADER|SOURCEDATA,SOURCEDATA|PARTY|CCY,SOU RCEDATA|TRADER|CCY



差 Calypso Mapping Window	- o ×
Translator	77710/01-11-01-02-
Scomper	TK TK/MappingConing
DSMatch Interface Value:	Book
III ETD	
EUREX Calypso Value:	PARTY,TRADER,PARTY CCY,PARTY TRADER,SOURCE PARTY,SOURCE PARTY CCY,SOURCE TRADER CCY,TRADER CCY,SOURCEDATA,PARTY SOURCEDATA,TRADER SOURCEDATA,SOURCEDATA,PARTY CCY,SOURCEDATA
Eurex	
EurexEID Reverse Default:	
For Add	
- AP HSRC	
>> Remove	
E LCH	
E Configure Intert	
MS Configure Types	
I MTM	
III III MW	
MarkitPV	
Destroyed Interpreter	
sap	
A SADGI	
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III TOF	
E- I TRTN	
- 1 FIXBodyConstants	
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Excession of the second	
Keyword.ArmsLengthkule	
Keyword DTS LOCAL TCID	
Keyword DealOrigin	
Keyword, DealOriginType	
KeywordMappings	
🖶 🛄 MappingConfig	

Calypsos provided a mechanism to map Book using Calypso Mapping Window. It also provides multiple mapping of Calypso Entities to TRTN Parties using the Mapping window with the following 6 criteria. These criteria are used in combination to identify the Book in Calypso.

Criteria	Description
PARTY	It is the party information coming from the Platform in the fix file. Fix value : 448 when 452=3
CCY	It is the currency information coming in the fix file. Fix value : Tag 15
CCYPAIR	It is the currency pair information present in the incoming fix file. Fix value : Tag 55
TRADER	It is the trader information present in the fix file Fix value when 452=36 or 452=11
SOURCE	It is the source is the platform from which we are receiving the message. Example: FIX
SOURCEDATA	This is the value of tag 11001

The multiple combinations should be separated by coma and defined using any separator. The same separator that we use in mapping config needs to be provided in TRTNBook for incoming. In case of multiple combinations of criteria, then priority is given to the order in which the combinations are defined in the MappingConfig.

Since in this case we have 2 conditions, i.e. 11001 = 1, then get the value of FIX tag 448. So we need to have PARTY|SOURCEDATA mapping in MappingConfig for Book as shown above.

Interface Value : JS|1 (This is the PARTY|SOURCEDATA mapping)

Calypso Value : TR4_FX_SPT







3.9.3 Trade Keywords Mapping

In the following cases of book mapping,

🛃 TOF Mappings				
Import Mappings				
	Tel: 1012			
• 74 - BK OF CHINA BEI	10. 1012			
75 - BK SCOT TRE LDN Nan	ne: Keyword Mapping			
76 – BK YOKOHAMA TKY Priori	ty 1			
• 77 - BNP_PAR_PAR				
- 78 - BNP_PAR_PAR Description	on: Set TradeKeyword forEBS Lin	k		
• 79 - BNP_PAR_PAR TOF Condition	s			
🐳 🗣 8 - GOLDSACH_INT_LDN 👘 🛷 👧				
🐳 🕈 80 - BNP_PAR_PAR				
81 - BNP_PAR_PAR Attribute		Operator	Name	Value
82 - BNP_PAR_PAR TOE 500: Source	ce of Data	IN	SOURCE OF DATA	4.5.6
83 - BNP_PAR_PAR		111	000102_01_01111	1,0,0,
84 - BNP_PAR_PAR				
85 - BNP_PAR_PAR				
• 86 - BOA_SFO				
• 87 - BOA_SFO				
• 88 - BOA_SFO				
89 - BOA_SFO				
• 9 - GOLDSACH_INT_LDN				
90 - BOA_SFO				
91 - BOA_SFO				
92 - BOA_SFO				
93 - BOA_SFO				
• 94 - BOA_SFO				
95 - BOA_SFO				
96 - BOA_SFO				
• 97 - BOA_SFO				
98 - BOI_DUB				
99 - BONY_MELLON_HKG	ients			
Keyword Mapping Set TradeKeyword for EBS Link				
2 - Set TradeKeyword for Reuters Lini Attribute			Value	
3 - Set TradeKeyword for Reuters Lini TradeKeyword	Broker		EBS	
4 - Set TradeKeyword for Reuters Lini Broker	Di ortor		SNAME EB 001125 EBS	
5 - Set TradeKeyword for Reuters Line TradeKeyword	DealOriginType		FBS	
6 - Set TradeKeyword for Reuters Lini TradeKeyword	DeelOriein		200	
, en restrict and indeckeyword	DealUriein		EBSGeperatedTrade	

Broker has same value as TradeKeyword Broker in Calypso. Only need to consider Tradekeyword Broker in RTN interface.

Incert Mapping • 73 - BK, DOVASOT TOR • 73 - BK, DOVASOT TOR • 75 - BK, SOO TITE LDN • 75 - BK, PAR, PAR • 75 - BK, PAR, PAR • 80 - BKP, PAR, PAR • 81 - BNP, SARO • 91 - BOA, SFO • 92 - BOA, SFO • 93 - BOA, SFO • 93 - BOA, SFO •	IOF Mappings					
	/ Import Mappings					
 P - 2 - 8COF CHILA BET P - 2 - 8COF CHILA BET P - 2 - 8KOF CHILA B	73 - BK NOVA SCOT TOR	^ 🕈 🔢	1013			
 Name Keyword Mapping Name Keyword Mapping Keyword Keyword Keyword Keyword Keyword Keyword Keyword Keyword K	74 - BK OF CHINA BEI	•				
 Priority 2 Priority 2 Priority 2 Description: Set TradeKeyword for Reuters Link Priority 2 Priority 2 Priority 2 Priority 2 Description: Set TradeKeyword for Reuters Link Priority 2 	75 – BK SCOT TRE LDN	Name:	Name: Keyword Mapping			
 P7 - BNP PAR.PAR P8 - BNP PAR.PAR P9 - BNP PAR.PAR P8 - BOLSACH,INT,LDN P9 - GOLSACH,INT,LDN P9 - GOLSACH,INT,LDN P9 - BOLSACH,INT,LDN P1 - Set TradeKeyword for FEBS Link P1 - Set TradeKeyword for Feature Link/Conversation P1 - Set TradeKeyword for Reuters Link/(Amorgan) P1 - Set TradeKeyword Broker 	76 - BK_YOKOHAMA_TKY	Priority	2			
Top - BMP PAR, PAR Top - Source of Data Description: [Set Tradekeyword for Heuters Link Description: [Set Tradekeyword Heuters Link Description: [Set Tradekeyword Heuters Link Description: [Set Tradekeyword Heuters Link Description: [Set Tradekeywo	• 77 - BNP_PAR_PAR					
 P3 - BNP,PAR,PAR B3 - BNP,PAR,PAR B3 - BNP,PAR,PAR B3 - BNP,PAR,PAR B3 - BNP,PAR,PAR B4 - BNP,PAR,PAR B5 - BNP,PAR,PAR B5 - BNP,PAR,PAR B7 - B0 A,SFO B3 - BDA,SFO B4 - BDA,SFO B4 - BDA,SFO B5 - BDA,SFO B	78 - BNP_PAR_PAR	Description:	Set TradeKeyword for Reu	iters Link		
 	79 - BNP_PAR_PAR	TOF Conditions =				
 Bi - BNP, PAR, PAR Bi - BOA, SFO Bi - BoA, S	8 - GOLDSACH_INT_LDN					
 Bi - BNP,PAR,PAR Bi - BNA,SFO Bi - BOA,SFO <l< td=""><td>80 - BNP_PAR_PAR</td><td></td><td></td><td></td><td></td><td></td></l<>	80 - BNP_PAR_PAR					
 82 - BNP_PAR_PAR 83 - BNP_PAR_PAR 84 - BNP_PAR_PAR 85 - BNA_SFO 87 - BNA_SFO 89 - BOA_SFO 99 - GDLSACH_INT_LDN 99 - BDA_SFO 91 - BDA_SFO 93 - BDA_SFO 93 - BDA_SFO 94 - BDA_SFO 95 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 98 - BDA_SFO 99 - BDA_SFO 99 - BDA_SFO 91 - BDA_SFO 91 - BDA_SFO 92 - BDA_SFO 93 - BDA_SFO 94 - BDA_SFO 95 - BDA_SFO 96 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 98 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 97 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 97 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 99 - BDA_SFO 97 - BDA_SFO 97 - BDA_SFO 98 - BDA_SFO 99 - BDA_SFO 99 - BDA_SFO 91 - Set TradeKeyword for EBS_Link 2 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(JUPMorean) 6 - Set TradeKeyword for Reuters Link(JUPMorean) 6 - Set TradeKeyword for Reuters Link(JUPMorean) 7 - Set TradeKeyword for Reuters Link(JUPMorean) 8 - Set TradeKeyword for Reuters Link(JUPMorean) 9 - Set TradeKeyword for Reuters Link(JUPMorean)	81 - BNP_PAR_PAR	Attribute		Operator	Name	Value
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 84 - BNP,PAR,PAR 85 - BNP,PAR,PAR 86 - BOA,SFO 87 - BOA,SFO 89 - BOA,SFO 90 - BOA,SFO 91 - BOA,SFO 92 - BOA,SFO 93 - BOA,SFO 94 - BOA,SFO 95 - BOA,SFO 96 - BOA,SFO 97 - BOA,SFO 98 - BOA,SFO 99 - BON,WELLON,HKG 99 - BON,WELLON,HKG 99 - BON,WELLON,HKG 1 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(Clarversation) 4 - Set TradeKeyword for Reuters Link(RBAX) 7 - Set TradeKeyword for Reuters Link(JPMoran) 6 - Set TradeKeyword for Reuters Link(JMarka) 7 - Set TradeKeyword for Reuters Link(JMarka) 8 - Set TradeKeyword for Reuters Link(JMarka) 8 - Set TradeKeyword for Reuters Link(JMarka) 9 - Set TradeKeyword for R	83 - BNP_PAR_PAR					1.1-
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 91 - BOA_SFO 92 - BOA_SFO 93 - BOA_SFO 94 - BOA_SFO 95 - BOA_SFO 95 - BOA_SFO 96 - BOA_SFO 97 - BOA_SFO 98 - BOLDUB 99 - BONY_MELLON_HKG 89 - BONY_MELLON_HKG 1 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(AutoBahn) 6 - Set TradeKeyword for Reuters Link(AutoBahn) 6 - Set TradeKeyword for Reuters Link(AutoBahn) 7 - Set TradeKeyword for Reuters Link(AutoBahn) 8 - Set TradeKeyword for Reuters Link(AutoBahn) 9 - Set TradeKeyword for Reuters Link(AutoBahn) 	90 - BOA_SFO					
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 936 - BOA_SPO 936 - BOA_SPO 937 - BOA_SPO 937 - BOA_SPO 938 - BOI_DUB 939 - BONY_MELLON_HKG 939 - BONY_MELLON_HKG 1 - Set TradeKeyword for Reuters Link 1 - Set TradeKeyword for Reuters Link 3 - Set TradeKeyword for Reuters Link(Conversation) 4 - Set TradeKeyword for Reuters Link(Conversation) 5 - Set TradeKeyword for Reuters Link(AutoBahn) 6 - Set TradeKeyword for Reuters Link(AutoBahn) 7 - Set TradeKeyword for Reuters Link(AutoBahn) 7 - Set TradeKeyword for Reuters Link(Undersan) 7 - Set TradeKeyword for Reuters Link(AutoBahn) 	• 94 - BOA_SFO					
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• 98 - BOLY_DELON_HKG • 99 - BONY_MELLON_HKG • 99 - BONY_MELLON_HKG • 1 - Set TradeKeyword for Butters Link • 1 - Set TradeKeyword for Reuters Link • 3 - Set TradeKeyword for Reuters Link(Conversation) • 4 - Set TradeKeyword for Reuters Link(Conversation) • 5 - Set TradeKeyword for Reuters Link(AutoBahn) • 6 - Set TradeKeyword for Reuters Link(AutoBahn) • 7 - Set TradeKeyword for Set TradeKeyword for Reuters Link(AutoBahn) • 7 - Set TradeKeyword for Set TradeK	97 - BUA_SFU					
99 - BUNN HILLON HILG Keyword Mapping • 1 - Set TradeKeyword for EBS Link • 2 - Set TradeKeyword for Reuters Link(Conversation) • 4 - Set TradeKeyword for Reuters Link(Conversation) • 5 - Set TradeKeyword for Reuters Link(AutoBahn) • 6 - Set TradeKeyword for Reuters Link(AutoBahn) • 7 - Set TradeKeyword for Reuters Link(AutoBahn)	98 - BOLDOB	Trade Assignment				
• 1 - Set TradeKeyword for EBS Link. • 2 - Set TradeKeyword for Reuters Link • Attribute Value • 3 - Set TradeKeyword for Reuters Link(Conversation) • Attribute Value • 4 - Set TradeKeyword for Reuters Link(Conversation) • TradeKeyword for Reuters Link(Annot Sent) • TradeKeyword for Reuters Link(AutoBahn) • 5 - Set TradeKeyword for Reuters Link(AutoBahn) • TradeKeyword for Reuters Link(AutoBahn) • TradeKeyword BalOrigin Type REUTERS-MATCHING • 7 - Set TradeKeyword for Reuters Link(AutoBahn) • TradeKeyword BalOrigin Type REUTERS						
• 2 - Set TradeKeyword for Reuters Link (Conversation) Attribute Attribute Value • 3 - Set TradeKeyword for Reuters Link (Conversation) Attribute TradeKeyword Set TradeKeyword for Reuters Link (Conversation) TradeKeyword for Reuters Link (Conversation) • 4 - Set TradeKeyword for Reuters Link (Morgan) TradeKeyword for Reuters Link (AutoBahn) TradeKeyword Broker Sname Re_001124_ERS • 5 - Set TradeKeyword for Reuters Link (AutoBahn) TradeKeyword Broker ReutErsS-Matching	Keyword Mapping					
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	 TadeKeyword for FYALL(Maker) 	IradeKeyword Bro	Ker		REUIERO	



TOF Mappings

 Import Mappings					
- 73 - BK_NOVA_SCOT_TOR	Id:	6015			
74 - BK_OF_CHINA_BEI	Name: Keyword Mapping				
 76 - BK YOKOHAMA TKY 	Principal 3				
77 - BNP PAR PAR					
78 - BNP PAR PAR	Description:	Set TradeKeyword for Reuters Link(C	Conversation)		
• 79 - BNP_PAR_PAR	┌ TO F Conditions -				
8 - GOLDSACH_INT_LDN	P / 0				
80 - BNP_PAR_PAR					
81 - BNP_PAR_PAR	Attribute		Operator	Name	Value
82 - BNP_PAR_PAR	TOF 500: Source	of Data	IS	500 SOURCE OF DATA	3
83 - BNP_PAR_PAR					-
84 - BNP_PAR_PAR					
● 85 - BNP_PAR_PAR					
■ 80 - BUA_SFU ■ 87 - DOA SEO					
• 00 - DOA_SEO					
● 90 - BOA SEO					
• 91 - BOA SEO					
92 - BOA SFO					
93 - BOA SFO					
• 94 - BOA_SFO					
95 - BOA_SFO					
96 - BOA_SFO					
• 97 - BOA_SFO					
• 98 - BOI_DUB	- Trada Anaimman	-			
99 - BONY_MELLON_HKG	Trade Assignmen	ts			
Keyword Mapping	📑 🖉 😒				
1 - Set TradeKeyword forEBS Link	A.1. 1			24.1	
 2 - Set TradeKeyword for Reuters Link 	Attribute Value				
8 - Set TradeKeyword for Reuters Link(Conversation)	Broker SNAME_RE_030724_ONV				
4 - Set TradeKeyword for Deuters Link(BARA)	IradeKeyword Dea	alUngin Type		REUTERS	
 6 - Set TradeKeyword for Reuters Link(OrWorgan) 6 - Set TradeKeyword for Reuters Link(AutoPolys) 	Iradekeyword Bro	Ker		KEUTEKS_CUNV	
 Cost mackeyword for Neuters Ellik(Hutoballit) 7 - Set TradeKeyword for EVALL(Maker) 					

TOF Interpretation

When 500=4 or 5 or 6, then map the following keywords :

- TradeKeyword.Broker \rightarrow EBS
- TradeKeyword.DealOriginType → EBS
- TradeKeyword.DealOrigin → EBSGeneratedTrade

TRTN Mapping

Equivalent of TOF tag 500 is 11001. When 11001=4 or 5 or 6, then map the TradeKeywords

- Broker
- DealOriginType
- DealOrigin

This should be done using following steps:

To map static values, user will need to do 2 level of mappings:

- 1. Map tag 11001 with the keyword names with which they want in TradeKeywordMappings.
- 2. Define a new Interface type Keyword.<KeywordName> e.g. Keyword.DealOriginType. When the value of 11001 is 4, then map Keyword.DealOriginType to value : "EBS".

Step 1: 1st Level of mapping:



Interface Type: TradeKeywordMappings

Interface Value: 11001

Calypso Value: Broker, DealOriginType, DealOrigin

🛃 Calypso Mapping Window

🖶 🖽 CME 🧄 🐴		
2 COMDER	Name	TRTN/TradeKeywordMannings
E DSMatch	Humer	Trend Tradeled worldhappings
🖶 🛄 ETD	Interface Value:	11001
EUREX		
🖶 🛄 Eurex	Calvpso Value:	DealOriginType, DealOrigin, Broker
🖶 🔠 EurexETD		
🗄 🛅 FOW	Reverse Default:	
🕀 🛄 FXAII		
🖶 🛄 FpML		
	<< Add	
🗄 🖽 ICELink		
🕀 🛅 LCH	>> Remove	
🗄 🛄 LCHSA	0.0	1
🖶 🖽 MS	Configure Intert	
🖶 🖽 MTM	Configure Tunes	1
m mw	Configure Types	
MarkitPV		
I NT		
DimaeoCTM		
ReutersDSS		
SAP		
E SAPGI		
SwapsMonitor		
CouponDayCount		
FIXBodyConstants		
FIXHeaderConstants		
Keyword Armel anathBule		
Kowword Proker		
Keyword DealOrigin		
Keyword DealOriginType		
Keyword.beatorigin ype		
MeneyWorketTradeDayDessive		
A SalesDareon		
20402		
₩ 3 040Z		

Step 2: 2nd Level of mapping: Interface Type: Keyword.DealOriginType Interface Value: 11001-4 Calypso Value: EBS Keyword.DealOriginType



🛃 Calypso Mapping Window





🥖 Calypso Mapping Window



Keyword.DealOrigin

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🛃 Calypso Mapping Window

Keyword.Broker:

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A Calypso Mapping Window

In the following case:

TOF field	FIX tag			
551: Local TCID	448 when 452=3			
TOF Mappings Import Mappings • 72 BK,NOVA,SCOT,TOR • 73 BK,NOVA,SCOT,TOR • 74 BK,OF,CHINA,BEI • 75 BK,SCOT,TRE,LDN • 76 BK,YOKOHAMA,TKY • 77 BNP,PAR,PAR • 78 BNP,PAR,PAR • 79 BNP,PAR,PAR • 8 GOLDSACH,INT,LDN • 80 BNP,PAR,PAR • 81 BNP,PAR,PAR • 82 BNP,PAR,PAR • 83 BNP,PAR,PAR • 84 BNP,PAR,PAR • 85 BNP,PAR,PAR • 84 BNP,PAR,PAR • 85 BNP,PAR,PAR • 84 BNP,PAR,PAR • 85 BNA,PAR • 80 BOA,SFO • 87 BOA,SFO • 90 BOA,SFO • 91 BOA,SFO • 92 BOA,SFO • 93 BOA,SFO • 94 BOA,SFO • 93 BOA,SFO • 94 BOA,SFO <th>Id: 7017 Name: Keyword Mapping Priority: 7 Description: Set TradeKeyword for FX TOF Conditions Image: Conditions Image: Conditions</th> <th>ALL(Maker) Operator IS ASSIGN</th> <th>Name SOURCE_OF_DATA LOCAL_TOID</th> <th>Value 11</th>	Id: 7017 Name: Keyword Mapping Priority: 7 Description: Set TradeKeyword for FX TOF Conditions Image: Conditions Image: Conditions	ALL(Maker) Operator IS ASSIGN	Name SOURCE_OF_DATA LOCAL_TOID	Value 11
95 - BOA_SFO 96 - BOA_SFO 97 - BOA_SFO 97 - BOA_SFO 98 - BOI_DUB 99 - BONY_MELLON_HKG 99 - BONY_MELLON_HKG 99 - BONY_MELLON_HKG 9 - Set TradeKeyword for Reuters Link(Onversation) 4 - Set TradeKeyword for Reuters Link(Jennersation) 5 - Set TradeKeyword for Reuters Link(Jennersation) 6 - Set TradeKeyword for Reuters Link(AutoBahn)	Trade Assignments		Value SNAME_FX_104013_ALL \$LOCAL_TGID	

TOF Interpretation

When TOF tag 500=11, then assign the value of Tag 551 to DTS_LOCAL_TCID Trade keyword.

TRTN Mapping

This is a 2 level of mapping

1st Level:

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2nd Level:

We need to get the value of 448 tag when 452=3 when 11001=11 (equivalent of TOF tag 500).

This is a conditional based mapping where the user will have to provide the FIX tag for mapping which means:

- 1. 552 is the main group in the FIX message
- 2. 453 is the subgroup of 552
- 3. [447=D and 452=3] 448 take the value of 448 tag having 452=3 and 447=D

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In the following case:

TOF field	FIX tag						
553: Comment Text	11057+11058	(Dealing & Ma	atching)				
TOF Mappings							
Import Mappings							
75 - BK SCOT TRE LDN	^ 🕈 🛛 Id:	7016					
76 – BK_YOKOHAMA_TKY	Name	Karana Manaka 0					
- • 77 - BNP_PAR_PAR	Name:	Keyword Mapping2					
78 - BNP_PAR_PAR	Priority	0					
79 - BNP_PAR_PAR	Description	Set ExternalReference for	FXALL(Maker)				
80 - BNP PAR PAR	TOE Conditions						
81 - BNP PAR PAR							
• 82 - BNP_PAR_PAR							
83 - BNP_PAR_PAR	Attribute		Operator		Name		Value
84 - BNP_PAR_PAR	TOF 553: Comme	nt Text	ASSIGN		COMMENT TEXT		
85 - BNP_PAR_PAR	TOF 500: Source	of Data	IS	:	SOURCE_OF_DATA		11
* 80 - BUA_SFU							
# 88 - BOA SEO							
89 - BOA SEO							
9 - GOLDSACH INT LDN							
90 - BOA_SFO							
• 91 - BOA_SFO							
• 92 - BOA_SFO							
• 93 - BOA_SFO							
94 - BOA_SFO							
96 - BUA_SFU							
● 90 - BOA_SEO							
99 - BONY MELLON HKG							
E Keyword Mapping							
1 - Set TradeKeyword forEBS Link	Trade Assignmen	ts					
2 - Set TradeKeyword for Reuters Link							
9 - Set TradeKeyword for Reuters Link(Conversation							
4 - Set TradeKeyword for Reuters Link(BARX)	Attribute			Val	ue		
 b - Set TradeKeyword for Reuters Link(JPMorgan) 	ExternalReference	e		\$CO	MMENT_TEXT		
 - Set TradeKeyword for FXALL(Maker) 							
Keword Manning2							
O - Set ExternalReference for FXALL(Maker)							
 1 - Set TradeKeyword for Common 	~				Window	のライヤンフ	

TOF Interpretation

When TOF tag 500=11, then re-map External Reference with value of TOF tag 553.

TRTN mapping

When 11001=11 (TOF equivalent of tag 500), then re-map the External Reference with values of combination of 11057 and 11058 FIX tags.

There are 2 levels of mapping.

1st Level: User will provide the FIX tag number in Interface Value under TradeMappings type and Calypso Value will be the field that needs to be mapped.e.g externalReference.

🛃 Calypso Mapping Window		
✓ Calypso Mapping Window ● Axoni ● Bloomberg ● BloombergTT ● DSMatch ● DSMatch ● Eurex ● EurexTD ● FOW ● MarkitPV ● MarkitPV	Name: Interface Value: Calypso Value: Reverse Default: << Add >> Remove Configure Interf Configure Types	TRTN/TradeMappings 11001 externalReference
ICELink	configure rypes	
⊕ I MS		
⊕- <u>□</u> MTM		
H MW		
⊕- <u>□</u> NT		
DomgeoCTM		
H ReutersDSS		
B- SEI		
SwapsMonitor		
- 2 FIXBodyConstants		
FIXHeaderConstants		
Keyword Armsl engthBule		
E Keyword.Broker		
E E Keyword.DTS_LOCAL_TCID		
Here Keyword DealOrigin		
Keyword Mappings		
- 😼 MoneyMarketTradePayReceive		
Party Subid SourceData		
E TradeKeywordMappings		
1 TradeMapping.externalReference		
TradeMappings		
1 Translator		

2nd Level Mapping: User needs to create another mapping of Type TradeMapping.<FieldName>.e.g TradeMapping.externalReference.

Interface Value : 11001-11 \rightarrow This is the FIX tag and its corresponding value

Calypso Value : FIX[11057]+ +FIX[11058] \rightarrow This the tag number from which external reference needs to be taken.

When 11001 = 11, then re-map the external reference with the values of FIX tags 11057 and 11058

🛃 Calypso Mapping Window

👜 🛄 Axoni 🧄 🔨		
🖶 🛄 Bloomberg	Name:	TRTN/TradeMapping.externalReference
Bloomberg.TS		·····
BloombergFIT	Interface Value:	11001-11
	Calypso Value:	FIX[11057]+ +FIX[11058]
	Povorco Dofault:	
	Reverse Derduit.	
🗄 🛄 Eurex	<< Add	
🕀 🛄 EurexETD	A Demons	
🖶 🛄 FOW	>> Remove	
🗄 🛄 FXAII	Configure Interf	
E EPML	contigure internit	
	Configure Types	
A S		
H I MTM		
🕀 💷 MW		
🖶 🛄 MarkitPV		
🖶 🛄 NT		
🕀 🛄 OmgeoCTM		
E ReutersDSS		
H SAP		
H SAPGL		
E SwapeMonitor		
SIXBodyConstants		
🕕 🛄 FIXHeaderConstants		
E FXReset		
Keyword.ArmsLengthRule		
Kowword DoalOrigin		
Keyword DealOriginType		
MoneyMarketTradePayReceive		
🕀 🛄 Party Subid SourceData		
🖶 🧾 ProductType		
SalesPerson		
TradeKeywordMappings		
IradeMapping.externalReference		
TradeManninga		

In the following case,

TOF field	FIX tag
562: User-defined Data 1	30402
551: Local TCID	448 when 452=3

TOF Mappings				
Import Mappings				
• 75 - BK SCOT TRE LDN	Id: 1014			
76 – BK YOKOHAMA TKY				
77 - BNP PAR PAR	Name: Keyword Mapping2			
78 - BNP PAR PAR	Priority 1			
79 - BNP_PAR_PAR		•		
# 8 - GOLDSACH_INT_LDN	Description: Set TradeKeyword for	Common		
80 - BNP_PAR_PAR	TOF Conditions			
81 - BNP_PAR_PAR				
82 - BNP_PAR_PAR				
83 - BNP_PAR_PAR	Attribute	Operator	Name	Valu
84 - BNP_PAR_PAR	TOE 562 Uper-defined Data 1	ASSIGN	LISERDEEINED DATA 1	
85 - BNP_PAR_PAR	TOF 551: Local TCID	ASSIGN		
• 86 - BOA_SFO		nootan	LOONE_TOD	
87 - BOA_SFO				
- • 88 - BOA_SFO				
• 89 - BOA_SFO				
• 9 - GOLDSACH_INT_LDN				
• 90 - BOA_SFO				
• 91 - BOA_SFO				
• 92 - BOA_SFO				
- • 93 - BOA_SFO				
• 94 - BOA_SFO				
• 95 - BOA_SFO				
• 96 - BOA_SFO				
• 97 - BOA_SFO				
• 98 - BOI_DUB				
99 - BONY_MELLON_HKG				
Keyword Mapping	Trada Antinumenta			
- 🗢 1 - Set TradeKeyword forEBS Link	Trade Assignments			
🏶 2 - Set TradeKeyword for Reuters Link				
🗣 3 - Set TradeKeyword for Reuters Link(Conversation)				
 4 - Set TradeKeyword for Reuters Link(BARX) 	Attribute		Value	
─ ● 5 - Set TradeKeyword for Reuters Link(JPMorgan)	TradeKeyword EBS_ReferenceNum		\$USERDEFINED_DATA_1	
6 - Set TradeKeyword for Reuters Link(AutoBahn)	TradeKeyword DTS_LOCAL_TCID		\$LOCAL_TOD	
7 - Set TradeKeyword for FXALL(Maker)				
Keyword Mapping2				
 Ø – Set ExternalReference for FXALL(Maker) 				
• 1 - Set TradeKeyword for Common			Windows (D)	lain The Sale

TOF Interpretation

- 1. Assign the value of TOF tag 562 to TradeKeyword EBS_Reference
- 2. Assign the value of TOF tag 551 to TradeKeyword DTS_LOCAL_TCID

TRTN Mapping

 Map TradeKeyword EBS_Reference with the value of FIX tag 30402 Value of FIX tag 30402 will be mapped with EBS_ReferenceNum keyword.

🛃 Calypso Mapping Window

Avoni	1	
Dicomberg	Name:	TRTN/TradeKeywordMappings
BloombergEIT		
	Interface Value:	30402
	Calura Value	ERS. ReferenceNum
	calypso value.	EB5_KelefeliceNulli
DSMatch	Reverse Default:	
🕂 🛄 ETD		
🖶 🛄 Eurex	<< Add	
🖶 🛄 EurexETD		
🖶 🛄 FOW	>> Remove	
🖶 🛄 FXAII	Configure Interf	1
🖶 🛄 FpML	Conligure Intern	
- 🐓 HSBC	Configure Types	
🕀 🔠 ICELink	configure rypes	
🖶 🛄 LCH		
🕀 🛄 LCHSA		
🖶 🛄 MS		
🕀 🛄 MTM		
H MW		
HarkitPV		
I SAP		
SAPGL		
EuropeMeniter		
- EIXBodyConstants		
FIXHeaderConstants		
FXReset		
Hereword.ArmsLengthRule		
H Keyword.Broker		
Heyword.DTS_LOCAL_TCID		
🖶 🛄 Keyword.DealOrigin		
🖶 🛄 Keyword.DealOriginType		
🚽 KeywordMappings		
MoneyMarketTradePayReceive		
🖶 🛄 Party Subid SourceData		
ProductType		
SalesPerson		
IradeKeywordMappings		
11001		
I rademapping.externaiketerence		

- 2. Map the value of TradeKeyword DTS_LOCAL_TCID with the value of 448 when 452 = 3. User will have to provide the FIX tag for mapping which means:
 - a. 552 is the main group in the FIX message
 - b. 453 is the subgroup of 552
 - c. [447=D and 452=3] 448 take the value of 448 tag having 452=3 and 447=D

🛃 Calypso Mapping Window

4 Fix-Engine Configuration

The FIX engine is responsible for getting messages from the Refinitiv Trade Notification platform and handing them off to the appropriate workflows.

All setup steps are listed below.

Please review also the standard Calypso documentation for engine setup to read about several useful engine parameters (such as thread count) and how to set them.

4.1 Configuring the Engine

All the database-based Engine configuration is completed as part of applying the schema, including the engine name, event subscription, event filter, event policy, as well as assigning a unique id to the Engine.

You may refer to the schema file for more details.

Engine Configuration

Engine Name: 😢	Engine ID:	Max Queue Size: ? Max Batch ?	Size: 😢	
FIXEngine	421018			
Engine Class:		Number of Threads: 🔮 Event Pool Poli	icy: 😮	
com.calypso.tk.engine.FIXEngine		FIXEngine	~	
Display Name: 📀	Application Type:	Pricing Enviror	iment: 🛛	
FIX Engine	EngineServer		~	
Description:		Save settle position changes: 0		
		Configuration attributes STARTUP		^
Persisted Event Configuration:		TIMEOUT_RESTART		
PSEventAccountBilling	\	USE_BOOK_PRICING_ENV		
PSEventFIXMessage PSEventPlatformPublish	^	VALUATION_TIMES		
		VALUATION_TIMEZONES		
	~	VERSION_CHECK		
Event Filters:		XFER_CHECK_FIRST		
AllTransfersKnownEventFilter V 🖸 🗢		XFER_NEVER_BV		
FIXEngineEventFilter	\sim	XFER_NEXT_EVENT		
		XFER_PAST_GENERATION		
Engine Manager Configuration:	Start on Startup:	XFER_POS_AGGREGATION_NAME		
engineserver v		XFER_USE_AUTOMATIC_ACCOUNT		
		XFER_USE_MONEYDIFF		
		XFER_USE_POS_AGGREGATION_ONLY		
		XFER_USE_REVERSE		
		config	trtn-fix.properties	
		feedname		~

PSEventPlatformPublish is used to send acknowledgements to TRTN.

Engine parameters:

config = trtn-fix.properties OPTIONAL FEATURE = trtn

4.2 Setting Up the FIX Config File

To run the FIX engine out-of-the-box, you need a properties file with the name "trtn-fix.properties" with the appropriate FIX connection settings.

A sample file is included under \$CALYPSO_HOME/client/resources with the name "trtn-fix.properties.sample".

You will need to rename the file to "trtn-fix.properties".

All property files that have been modified need to be copied to <calypso home>/tools/calypso-templates/resources.

You will need to re-deploy your environment to your application servers so that they can be included.

Please refer to the Calypso Installation Guide for details on deployment.

Note that, as previously mentioned, the FIX engine uses the QuickFIXJ library for the FIX connectivity implementation. The QuickFIXJ library has many options that can be configured on a FIX session, using a standard properties file. The FIX engine uses this same file for internal settings as well.

For simplicity, we have provided a sample trtn-fix.properties file and will only refer to the minimum settings that must be changed to work with Refinitiv Trade Notification connectivity. You can view all the available settings on the QuickFIXJ Configuration page located at their documentation site at:

http://www.quickfixj.org/quickfixj/usermanual/1.5.3/usage/configuration.html

4.2.1 Sample Properties File

The sample "trtn-fix.properties" file appears similar to the following example:

Default settings for sessions. # These are inherited by each session defined below # unless they are overridden in the session settings. [DEFAULT] ConnectionType=initiator ReconnectInterval=10 HeartBtInt=20 LogonTimeout=20 LogoutTimeout=20 Calypso.LogOnInterval=5000 Calypso.LogOnRetryCount=5 # SSL Support SocketUseSSL=Y

SocketKeyStore=trtn dropcopy.jks SocketKeyStorePassword= password123 EnabledProtocols=TLSv1.2 Calypso.UploadMode=Local Calypso.PersistMessages=All # DUMMY TRTN session definition (TRTN client) [SESSION] Calypso.FIXMessageType= TRTN BeginString=FIXT.1.1 DefaultApplVerID=8 DefaultCstmApplVerID=01.005.00 SenderCompID= CALYPSO TargetCompID= RTNSFIXUAT DataDictionary=DD TRTN.xml AppDataDictionary=DD TRTN.xml SocketConnectHost= pts-uat.trading.thomsonreuters.net SocketConnectPort=16008 FileLogHeartbeats=Y FileIncludeMilliseconds=Y FileIncludeTimeStampForMessages=Y ValidateIncomingMessage=N RequiresOrigSendingTime=N ResetOnLogon=Y ResetOnLogout=Y ResetOnDisconnect=Y StartTime=01:00:00 EndTime=23:00:00 TimeZone=America/New York

4.2.2 QuickFIXJ Settings

To connect to the Refinitiv Trade Notification platform successfully, you need to change the **SenderComplD**, **TargetComplD**, **SocketConnectHost** and **SocketConnectPort** connection properties to the correct values for your setup. Please contact Refinitiv Trade Notification support for these details.

Additional points to note regarding the core QuickFIXJ settings:

• The QuickFIXJ settings allow you to configure multiple sessions in a single properties file. This means if you have multiple session logins, you can use a single FIX engine to connect to all of them.

• FileStorePath and FileLogPath are defaulted to USER_HOME/Calypso/FIXEngine/Store and \$USER_HOME/Calypso/FIXEngine/Log respectively. These may be overridden at the DEFAULT or SESSION level within the config file. There is no support for other Store or Log mechanisms currently.

4.3 Launching the FIX Engine

4.3.1 Adding Logging Categories

To see logging messages for the Data Uploader and Refinitiv Trade Notification, you need to set the following log categories:

- UPLOADER: Set this to see logging for the Data Uploader translation from the internal Calypso xml format to the actual trade object.
- TRTN: Set this to see logging for the translation from the external format to the internal Calypso xml format.
- **FIX**: Set this to see logging for the shared FIX connectivity & message processing pieces of the FIX engine.

4.3.2 Running the FIX Engine

With the previous steps completed, you are now ready to run the FIX engine.

To start/stop the engine use the Calypso Engine Server Admin Web Console.

With the engine operating, you can then allege trades through the FXall Trading Terminal. The engine will process the trade messages and create corresponding trades in Calypso.

The Task Station will display any errors that may occur.

4.3.3 Daily Stop/Restart

The FIX server is shutdown daily after business hours and startup again at the start of business the next day. As part of this daily cycle, the Sequence Numbers for the FIX connections are reset as well.

The FIX engine handles this for you automatically, based on the values set in the trtn-fix.properties settings file for the properties StartTime, EndTime, and TimeZone. These properties control when the engine determines that a new session should be started & the Sequence Numbers reset.

For more details on these settings, please refer to the QuickFIXJ documentation site.

5 Test Tool Setup: FileWatcher

Note The details in this section are provided for testing purposes only, and not recommended for production use.

As mentioned in the previous section, the FIX engine also supports processing FIX messages from files. To achieve this, you must run the Data Uploader FileWatcher in Refinitiv Trade Notification mode, so that it will load files from a specified location and pass them on to the FIX engine.

The steps below assume you have already setup the Data Uploader.

5.1 Setup the FileWatcher Config File

To run the FileWatcher for the Refinitiv Trade Notification interface, you need a properties file with the appropriate settings. A sample file "trtnuploader.properties" is included under \$CALYPSO_HOME/client/resources with the name ".sample" as the suffix.

Please change the fileDir as required for the polling directory. Also note that the fixSettings property must point to the FIX engine's property file.

For other details, please refer to the Calypso Data Uploader Integration Guide.

All property files that have been modified need to be copied to <calypso home>/tools/calypso-templates/resources.

You will need to re-deploy your environment to your application servers so that they can be included.

Please refer to the Calypso Installation Guide for details on deployment.

5.2 Launching FileWatcher

5.2.1 Adding Logging Categories

To see logging messages for the Data Uploader and Refinitiv Trade Notification, you need to set the following log categories:

- **UPLOADER**: Set this to see logging for the Data Uploader FileWatcher component.
- **TRTN**: Set this to see logging for the FileWatcher component.
- **FIX**: Set this to see logging for the shared FIX FileWatcher component.

5.2.2 Running FileWatcher

With the previous steps completed, you are now ready to run the FileWatcher.

To start/stop the engine use the Calypso Engine Server Admin Web Console.

With the FileWatcher operating, you can then place a '.fix' file to import in the watched directory (specified by fileDir in the properties file). At the end of the current wait interval, the FileWatcher will notify the Data Uploader which will then load the file and hand it off to the FIX Engine.

The Task Station will display any errors that may occur.

Please also review requirements for FileWatcher from the Calypso Data Uploader Integration Guide.

6 Test Tool Setup: GUI

Note The details in this section are provided for testing purposes only, and not recommended for production use.

The Refinitiv Trade Notification interface is built on the Data Uploader framework, and therefore supports uploading FIX files through the Data Uploader GUI. This can be useful for testing and does not require you to run the FIX Engine.

The steps below assume you have already setup the Data Uploader as per the Calypso Data Uploader Integration Guide, including adding the GUI window to your menu.

6.1 Setup the GUI config file

Note The need for this step will be removed in a future release.

To upload FIX files through the GUI, you need a properties file with the appropriate settings. A sample file "trtndatauploader-gui.properties" is included under \$CALYPSO_HOME/client/resources with the name ".sample" as the suffix.

Note that the fixSettings property must point to the FIX Engine's property file, although the engine itself does not need to be running.

You must also ensure that the 3rd party jars have been installed on the client side.

6.2 Uploading via the GUI

With the previous steps completed, you are now ready to upload FIX files using the GUI. Simply launch the Data Uploader GUI from the menu, choose the Source/Format, browse to select your '. fix' file, and upload.

For further details on using the Data Uploader GUI, please refer to the Data Uploader Setup Guide.

Note The uploaded file must have a '. fix' extension, not '.xml'

7 Troubleshooting

This section contains details on how to troubleshoot any issues you may encounter.

7.1 Connectivity

The FIX engine automatically attempts to reconnect if a connection with the Refinitiv Trade Notification platform is lost. On reconnect, it will first process any queued messages, and then be available to process new messages.

In case messages are not being received by the engine, please check the log files produced by the QuickFIXJ library. As mentioned previously, the default location for these logs is \$USER_HOME/Calypso/FIXEngine/Log. You can also check the Calypso FIX engine logs.

7.2 Message Processing

For message processing failures, check the Task Station of UPLOADSOURCEMSG or GATEWAYMSG workflow errors. Please review the installation section of this document for details.

7.3 Debug Logging

Additional logging can be configured to help with debugging errors; just set the following log categories:

- FIX_DEBUG_XML: Set this category to create xml files of the incoming messages from the Refinitiv Trade Notification platform as well as the interim Calypso xml format created by the translation under \$USER_HOME/Calypso/TRTN. Note that these files can be used for loading via the File Watcher.
- FIX_DEBUG_API: Set this category to see additional logging statements for the FIX connectivity, including Login/Logout and Admin messages (such as resend requests). These logging statements are helpful to debug any FIX connectivity issues, as well as see headers of the messages coming in from the Refinitiv Trade Notification platform before they are interpreted by the FIX engine.

7.4 Reporting Issues to Calypso

If you still need to contact Calypso, please ensure that your ticket contains the following information:

- All available logs, including:
 - QuickFIXJ connectivity logs
 - FIX engine logs
 - FileWatcher logs
 - DataServer and EventServer logs
- FIX messages, if applicable
- Clear description of the issue, including:

- What steps were executed to produce the issue, both in the FXall Trading Terminal and Calypso
- What attempts, if any, were made to debug the issue, and what were the results

8 FAQ

1. Unable to connect to Refinitiv Trade Notification platform

Ans: It can be a network issue. Try Telnet on the IP and port provided by the Refinitiv Trade Notification platform. If Telnet fails kindly check firewall and contact Refinitiv support.

2. FIX Session frequently disconnect

Ans: It is mostly due to poor network connectivity. Kindly contact Refinitiv Trade Notification support and ask them to confirm session heartbeats.

3. How to enable logs for Refinitiv Trade Notification

Ans: Add debug log categories 'TRTN, FIX' on EngineServer/Navigator.

4. Unable to connect to FIX session during certain time.

OR

FIX connectivity stops after certain period.

Ans: Refinitiv Trade Notification provides StartTime and EndTime, only during which user can connect to FIX session. User will not be able to connect to fix session before StartTime and after EndTime.

This connectivity time frame can be controlled via fix properties.

Example:

StartTime=07:00:00

EndTime=23:00:00

TimeZone=America/New_York

For StartTime and EndTime value, please contact Refinitiv Trade Notification support.

5. FIX message gets rejected due to missing or unorder tag.

OR

Data-Dictionary outdated / out of sync.

Ans: Refinitiv Trade Notification interface keeps it data-dictionary in sync with Refinitiv Trade Notification platform. But in case the data-dictionary is outdated and fix messages start getting rejected from FIX session, then user is advised to disable the data-dictionary validation by adding property 'ValidateIncomingMessage=N' in fix config file. Disabling the validation check, will stop the fix messages from getting rejected. The Refinitiv Trade Notification interface has its own data validation check and if any required data is missing or invalid on fix message, the Refinitiv Trade Notification interface will log an error in task-station.