



Nasdaq Calypso

Reuters TOF Release Notes

Revision 49.0

May 2025

Approved

This document describes functionality changes in the Reuters TOF module.

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

Document History

Revision	Published	Summary of Changes
1.0	June 2007	Updates for version 20.0.0
2.0	March 2015	Updates for version 20.2.1
3.0	June 2015	Updates for version 20.3.0
4.0	July 2015	Updates for version 20.3.1
5.0	November 2015	Updates for version 20.5.0
6.0	February 2017	Updates for version 20.8.0
7.0	September 2017	Updates for version 20.11.0
8.0	December 2017	Updates for version 20.12.0
9.0	September 2018	Updates for version 20.13.0, 20.11.3, 20.11.4
10.0	October 2018	Updates for version 20.11.5
11.0	November 2018	Updates for version 20.14.0, 20.11.6
12.0	December 2018	Updates for version 20.11.7, 20.11.8
13.0	January 2019	Updates for version 20.14.1
14.0	March 2019	Updates for version 20.15.0
15.0	May 2019	Updates for version 20.15.1
16.0	October 2019	Updates for version 20.14.2
17.0	November 2019	Updates for version 20.15.2

Revision	Published	Summary of Changes
18.0	January 2020	Updates for version 20.11.9
19.0	February 2020	Updates for version 20.16.0
20.0	May 2020	Updates for version 20.16.1
21.0	October 2020	Updates for version 20.16.2
22.0	November 2020	Updates for version 20.14.3, 20.16.3, 20.17.0, 20.17.1
23.0	February 2021	Updated for version 20.15.3, 20.11.10
24.0	March 2021	Updated for version 20.17.2
25.0	June 2021	Updated for version 20.17.3, 20.17.4, 20.11.11
26.0	August 2021	Updated for version 20.18.0
27.0	September 2021	Updated for version 20.19.0
28.0	November 2021	Updated for version 20.20.0
29.0	December 2021	Updated for version 20.17.5
30.0	February 2022	Updated for version 20.19.1, 21.0.0, 21.0.1, 21.0.2, 21.0.3, 20.21.0, 21.1.0
31.0	July 2022	Updated for version 20.22.0, 21.2.0
32.0	August 2022	Updated for version 20.19.2, 20.19.3, 20.23.0, 20.23.1, 21.3.0, 21.3.1
33.0	September 2022	Updated for version 21.4.0, 20.24.0 – technical release only
34.0	December 2022	Updated for version 21.5.0
35.0	January 2023	Updated for version 20.24.1

Revision	Published	Summary of Changes
36.0	February 2023	Updated for version 20.21.1, 21.5.1, 20.24.2
37.0	March 2023	Updated for version 21.5.2, 21.4.1
38.0	January 2024	Updated for version 22.1.0, 22.1.2 – Technical release only - Version 18 compatibility
39.0	April 2024	Updated for version 22.2.0
40.0	May 2024	Updated for version 22.3.0
41.0	July 2024	Updated for version 22.4.0
42.0	August 2024	Updates for version 21.7.0 – Technical release only
43.0	October 2024	Updates for version 21.8.0
44.0	November 2024	Updates for version 22.5.0, 21.8.1
45.0	December 2024	Updates for version 22.5.1
46.0	February 2025	Updates for version 22.5.2, 21.8.2
47.0	April 2025	Updates for version 22.6.0
48.0	April 2025	Updates for version 21.8.3
49.0	May 2025	Updates for version 22.6.1

Table of Contents

Installation	9
Release Notes	24
2.1 Changes in 20.0.0	24
2.2 Changes in 20.1.0	24
2.3 Changes in 20.2.0	24
2.4 Changes in 20.2.1	25
2.5 Changes in 20.2.2	25
2.6 Changes in 20.3.0	25
2.7 Changes in 20.3.1	26
2.8 Changes in 20.4.0	26
2.9 Changes in 20.4.1	27
2.10 Changes in 20.4.2	27
2.11 Changes in 20.4.3	27
2.12 Changes in 20.5.0	27
2.13 Changes in 20.5.1	28
2.14 Changes in 20.5.2	28
2.15 Changes in 20.5.3	28
2.16 Changes in 20.5.4	28
2.17 Changes in 20.6.0	28
2.18 Changes in 20.7.0	29
2.19 Changes in 20.11.0	30
2.20 Changes in 20.11.1	30
2.21 Changes in 20.11.2	30

2.22	Changes in 20.11.3	30
2.23	Changes in 20.11.4	31
2.24	Changes in 20.11.5	31
2.25	Changes in 20.11.6	31
2.26	Changes in 20.11.7	32
2.27	Changes in 20.11.8	32
2.28	Changes in 20.11.9	32
2.29	Changes in 20.11.10	33
2.30	Changes in 20.11.11	34
2.31	Changes in 20.12.0.....	34
2.32	Changes in 20.13.0	34
2.33	Changes in 20.14.0	35
2.34	Changes in 20.14.1	35
2.35	Changes in 20.14.2	36
2.36	Changes in 20.14.3	37
2.37	Changes in 20.15.0.....	37
2.38	Changes in 20.15.1	38
2.39	Changes in 20.15.2.....	38
2.40	Changes in 20.15.3.....	39
2.41	Changes in 20.16.0.....	39
2.42	Changes in 20.16.1	40
2.43	Changes in 20.16.2.....	41
2.44	Changes in 20.16.3	41
2.45	Changes in 20.17.0.....	41
2.46	Changes in 20.17.1	42
2.47	Changes in 20.17.2.....	42
2.48	Changes in 20.17.3, 20.17.4.....	43

2.49	Changes in 20.17.5.....	43
2.50	Changes in 20.18.0.....	44
2.51	Changes in 20.19.0.....	45
2.52	Changes in 20.19.1.....	45
2.53	Changes in 20.19.2, 20.19.3.....	45
2.54	Changes in 20.20.0.....	46
2.55	Changes in 20.21.1.....	46
2.56	Changes in 20.21.0.....	47
2.57	Changes in 20.22.0.....	47
2.58	Changes in 20.23.0, 20.23.1.....	47
2.59	Changes in 20.24.1.....	48
2.60	Changes in 20.24.2.....	48
2.61	Changes in 21.0.0, 21.0.1, 21.0.2, 21.0.3.....	48
2.62	Changes in 21.1.0.....	49
2.63	Changes in 21.2.0.....	49
2.64	Changes in 21.3.0, 21.3.1.....	49
2.65	Changes in 21.4.0.....	50
2.66	Changes in 21.4.1.....	50
2.67	Changes in 21.5.1.....	50
2.68	Changes in 21.5.2.....	51
2.69	Changes in 21.8.0.....	52
2.70	Changes in 21.8.1.....	52
2.71	Changes in 21.8.2.....	52
2.72	Changes in 21.8.3.....	53
2.73	Changes in 22.2.0.....	54
2.74	Changes in 22.3.0.....	54
2.75	Changes in 22.4.0.....	54

2.76 Changes in 22.5.0 55

2.77 Changes in 22.5.1 55

2.78 Changes in 22.5.2 55

2.79 Changes in 22.6.0 56

2.80 Changes in 22.6.1 56

Installation

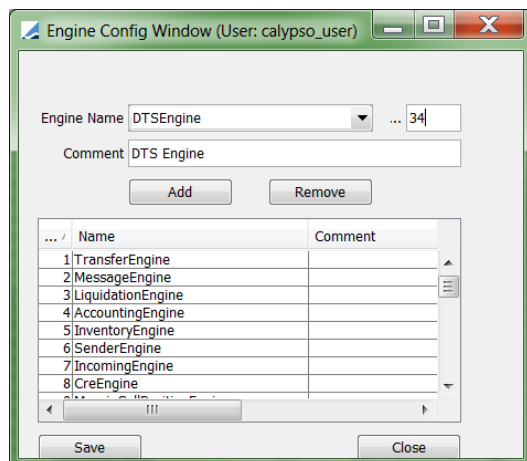
For new installation, please refer to the Reuters TOF Integration Guide posted on the Calypso Download Site.

If you are upgrading Reuters TOF from a previous version, please take the following steps:

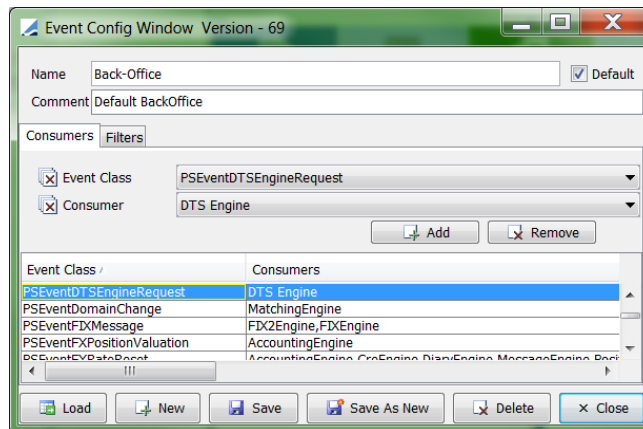
- For Calypso v13, remove the existing Reuters TOF JAR from the classpath and copy the new one (extracted from release ZIP) to the classpath.
- For Calypso v14, patch with the CUP file or release ZIP file using the --force option. This needs to be done if you are upgrading to Reuters TOF 20.x.x from 14.x.x.x for the first time. For subsequent releases, normal CUP patch should work fine.
- Version 20.3.0

(Applicable to Calypso v14 only) Starting from Reuters TOF version 20.3.0, DTS Engine will be started or stopped through the Engine Server Web Administration Page. The configuration steps are described below:

- Run Execute SQL (adding TOFSchemaBase.xml and TOFSchemaData.xml).
- Engine Setup
 - For Calypso 14.0.x, define the DTS Engine in Engine Config Window in Navigator.



In Event Config Window, configure DTS Engine such that it listens to PSEventDTSEngineRequest.



Then add an engine definition in the file EngineStartupConfig.properties.

```
# DTS Engine
DTSEngine.class= com.calypso.tk.tof.protocol.dts.DTSEngine
DTSEngine.name=DTS Engine
```

- For Calypso 14.1.x or later, create an engine configuration for DTSEngine through the Engine Server Web Admin. Please refer to Calypso Web Admin documentation for complete details.

Engine Name: Engine ID:

Engine Class:

Display Name: Application Type:

Description:

Persisted Event Configuration:

PSEventAccountBilling	+ -
PSEventDTSEngineRequest	

Event Filters:

AllTransfersKnownEventFilter	+ -
------------------------------	-----

Engine Manager Configuration: Start on Startup: ☐

- Then, please use the Engine Server Web Admin to start the DTS Engine. If you are upgrading from a previous Calypso of version 14.x, please delete the file [\$CALYPSO_DIR]/client/bin/StartDTSEngine.*.
- In Navigator, please also add a menu item for the DTS Connection Monitor Window.
Action: tof.DTSConnectionMonitorWindow

This could be used to trace the latest information (e.g. last ticket number) on connections to DTS Servers.

DTS Engine Monitor Window

Deal Tracker Servers:

Tcid	Hostname	Port	Last Ticket Num	Last Processing Time	Status
SIMB	localhost	5003	52		Not Connected
DKLM	localhost	5004	52		Not Connected

Exit

- Version 20.3.1

For Reuters TOF version 20.3.1 or later, user can configure the number of retry and retry interval for the DTS Engine to reconnect to Deal Tracker Server.

- For Calypso 13.0.x, add the corresponding parameters in App Starter.

Default App	Application	GUI Login	GUI Mode	Trace	Log ON	Log Dir	App Args
<input type="checkbox"/>	StartDTSEngine	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>		-NumberOfRetry 50 -RetryInterval 30

- For Calypso 14.0.x, add the corresponding parameters to the DTS Engine definition in the file EngineStartupConfig.properties.

```
# DTS Engine
DTSEngine.class=com.calypso.tk.tof.protocol.dts.DTSEngine
DTSEngine.name=DTS Engine
DTSEngine.param.count=2
DTSEngine.param.1=NumberOfRetry
DTSEngine.param.value.1=50
DTSEngine.param.2=RetryInterval
DTSEngine.param.value.2=30
```

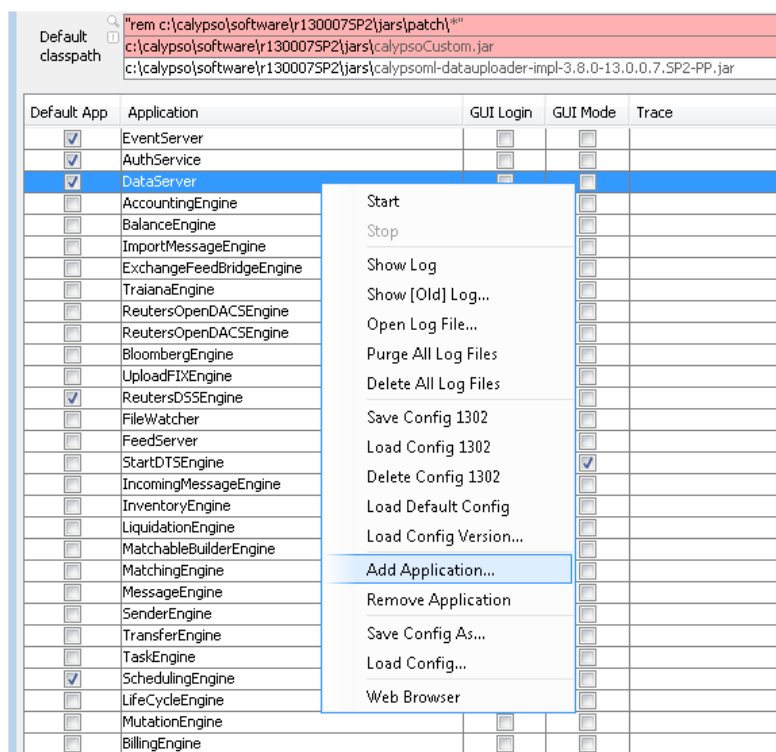
- For Calypso 14.1.x or later, add the corresponding parameters to the DTS Engine configuration through the Engine Server Web Admin. Please refer to Calypso Web Admin documentation for complete details.

Configuration attributes	
MAX_TIMER_POSITION	
MCC_DATE_KEYWORD	
MCC_FEED_NAME	
MCC_IGNORE_CONFIG_CHANGES	
MCC_INTRA_DELAY	
MCC_INTRA_FIXED_RATE	
MCC_INTRA_MONITOR_PRICING_ENV	
MCC_PRICING_ENV	
MCC_TRADE_FILTER_NAME	
MIGRATION_DATE	
NumberOfRetry	50
PROJECTED_DAYS	
REVERSAL_CRE	
RetryInterval	30
STARTUP	

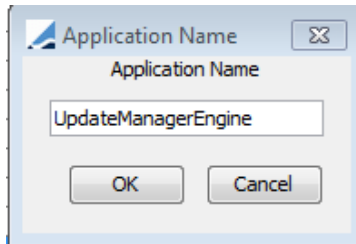
- Version 20.4.0

Starting from version 20.4.0, Update Manager Engine is used to link conversation text (saved as generic comments) to trades. The configuration steps are shown as follows.

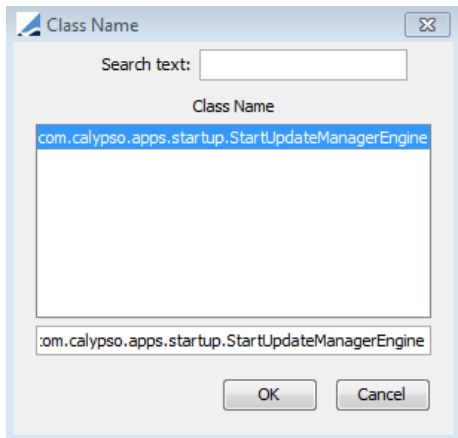
- For Calypso 13.0.x, if Update Manager Engine is not a part of the current list of applications in the AppStarter, add a new application by right clicking on the AppStarter Window.



Type UpdateManagerEngine for Application Name.



Select com.calypso.apps.startup.UpdateManagerEngine and then click OK.



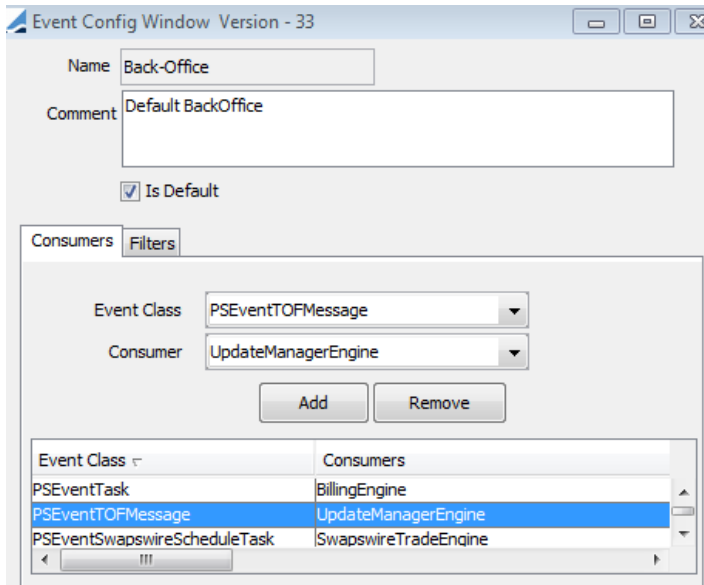
- o For Calypso 14.0.x, add an Engine definition in the EngineStartupConfig.properties.

```
# Update Manager Engine
UpdateManagerEngine.class=com.calypso.tk.engine.UpdateManagerEngine
UpdateManagerEngine.name=Update Manager Engine
```

- o For Calypso 14.1.x or later, create an engine configuration for UpdateManagerEngine through the Engine Server Web Admin. Please refer to Calypso Web Admin documentation for complete details.

Engine Name: ? UpdateManagerEngine	Engine ID: 104	Max Queue Size: ?	Max Batch Size: ?	Number of Threads: ?																								
Engine Class: com.calypso.tk.engine.UpdateManagerEngine		Event Pool Policy: ?	Pricing Environment: ?																									
Display Name: ? Update Manager Engine	Type: EngineServer	Save settle position changes: ?																										
Description:		Configuration attributes																										
Persisted Event Configuration: PSEventAccountBilling		<table border="1"> <thead> <tr> <th>Attribute Name</th> <th>Attribute Value</th> </tr> </thead> <tbody> <tr><td>BALANCE_MODE</td><td></td></tr> <tr><td>CLASS_NAME</td><td></td></tr> <tr><td>DISPLAY_NAME</td><td></td></tr> <tr><td>DateType</td><td></td></tr> <tr><td>EVENT_ORDER</td><td></td></tr> <tr><td>EXCLUDE_PRODUCTTYPE</td><td></td></tr> <tr><td>EXCLUDE_STATUS</td><td></td></tr> <tr><td>HANDLE_FUTURE_LIQ_CASH_FLOWS</td><td></td></tr> <tr><td>IGNORE_ACTION</td><td></td></tr> <tr><td>INSTANCE_NAME</td><td></td></tr> <tr><td>INV_MAX_POSITION</td><td></td></tr> </tbody> </table>			Attribute Name	Attribute Value	BALANCE_MODE		CLASS_NAME		DISPLAY_NAME		DateType		EVENT_ORDER		EXCLUDE_PRODUCTTYPE		EXCLUDE_STATUS		HANDLE_FUTURE_LIQ_CASH_FLOWS		IGNORE_ACTION		INSTANCE_NAME		INV_MAX_POSITION	
Attribute Name	Attribute Value																											
BALANCE_MODE																												
CLASS_NAME																												
DISPLAY_NAME																												
DateType																												
EVENT_ORDER																												
EXCLUDE_PRODUCTTYPE																												
EXCLUDE_STATUS																												
HANDLE_FUTURE_LIQ_CASH_FLOWS																												
IGNORE_ACTION																												
INSTANCE_NAME																												
INV_MAX_POSITION																												
Event Filter: AllTransfersKnownEventFilter																												
UpdateManagerEngineEventFilter																												
Engine Manager Configuration: engineserver	Start on Startup: <input checked="" type="checkbox"/>																											

- For Calypso 13.0.x and 14.0.x, configure UpdateManagerEngine in the Event Config Window, such that it listens to PSEventTOFMessage.



Event Config Window Version - 33

Name: Back-Office

Comment: Default BackOffice

☒ Is Default

Consumers Filters

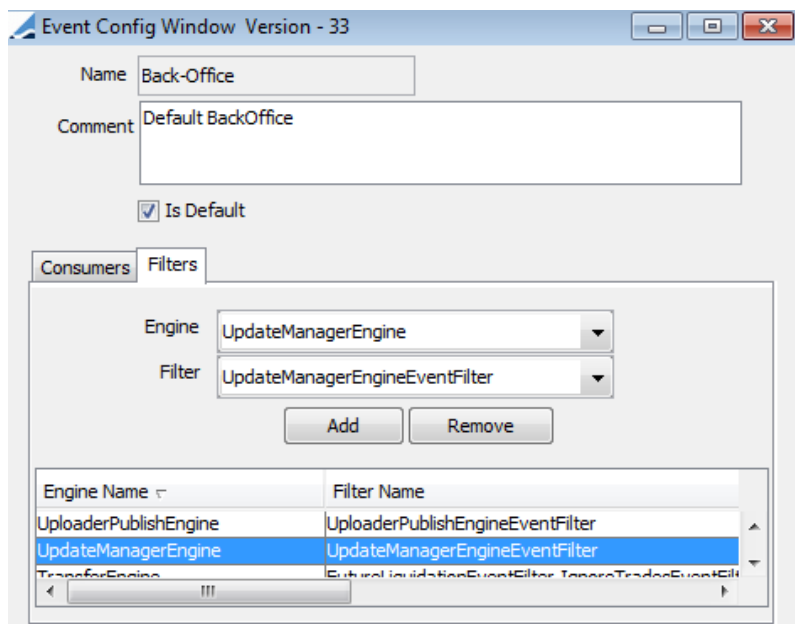
Event Class: PSEventTOFMessage

Consumer: UpdateManagerEngine

Add Remove

Event Class	Consumers
PSEventTask	BillingEngine
PSEventTOFMessage	UpdateManagerEngine
PSEventSwapswireScheduleTask	SwapswireTradeEngine

Also in the Event Config Window, configure the filter UpdateManagerEngineEventFilter for the engine UpdateManagerEngine, so as to filter the trades.



- Version 20.4.1

For upgrading to 20.4.1, please perform database update.

- Delete old data by running reuterstof_ora_migrate_from_20-4-0_to_20-4-1.sql (Oracle) or reuterstof_syb_migrate_from_20-4-0_to_20-4-1.sql (Sybase).
- Update with the script TOFSchemaBase.xml and TOFSchemaData.xml.

- Version 20.4.2

For upgrading from 20.4.1 to 20.4.2, please perform database update.

- Delete old data by running reuterstof_ora_migrate_from_20-4-1_to_20-4-2.sql (Oracle) or reuterstof_syb_migrate_from_20-4-1_to_20-4-2.sql (Sybase).
- Update with the script TOFSchemaBase.xml and TOFSchemaData.xml.

- Version 20.5.0

For upgrading from 20.4.3 to 20.5.0, please perform database update.

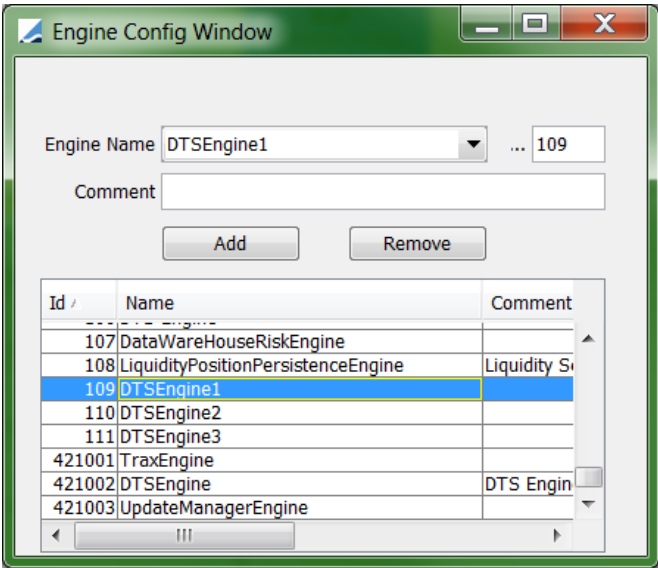
- Delete old data by running reuterstof_ora_migrate_from_20-4-3_to_20-5-0.sql (Oracle) or reuterstof_syb_migrate_from_20-4-3_to_20-5-0.sql (Sybase).
- Update with the script TOFSchemaBase.xml and TOFSchemaData.xml.

Starting from Reuters TOF version 20.5.0, user can specify the TCID(s) to run on a particular DTS Engine and run multiple DTS Engines. This feature is applicable to Calypso v14 only.

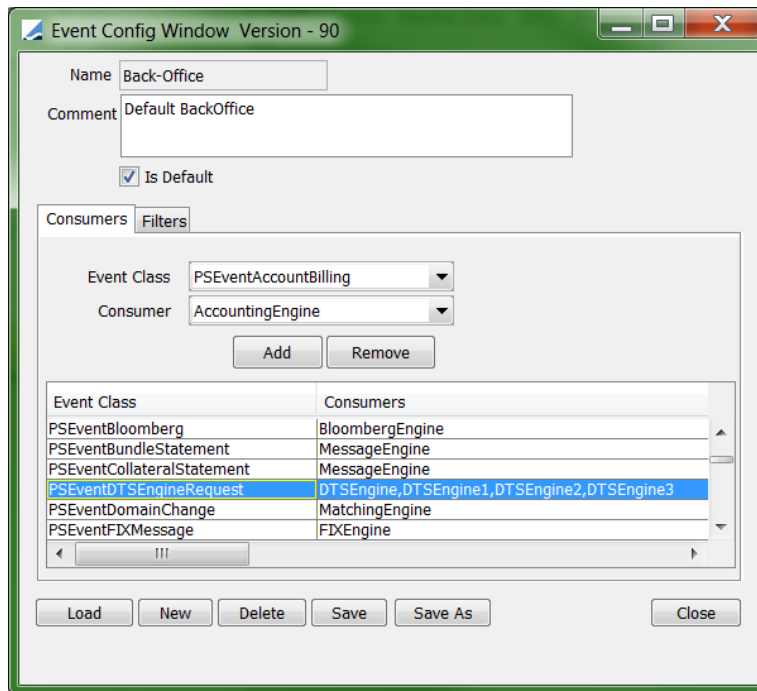
- For Calypso 14.0.x, add the parameter tcid to the DTS Engine definition in the file EngineStartupConfig.properties. The parameter gives a list of TCIDs (comma separated) to run on the particular DTS Engine.

```
# DTS Engine
DTSEngine1.class=com.calypso.tk.tof.protocol.dts.DTSEngine
DTSEngine1.name=DTS Engine
DTSEngine1.param.count=3
DTSEngine1.param.1=NumberOfRetry
DTSEngine1.param.value.1=50
DTSEngine1.param.2=RetryInterval
DTSEngine1.param.value.2=30
DTSEngine1.param.3=tcid
DTSEngine1.param.value.3=SIMB,NRML
```

Define every DTS Engine in Engine Config Window in Navigator.



In Event Config Window, subscribe every DTS Engine such that they listen to PSEventDTSEngineRequest.





- For Calypso 14.1.x or later, add the parameter `tcid` to the DTS Engine configuration through the Engine Server Web Admin. The parameter gives a list of TCIDs (comma separated) to run on the particular DTS Engine. Please refer to Calypso Web Admin documentation for complete details.

Configuration attributes

RetryInterval	
STARTUP	
TIMEOUT_RESTART	
USE_BOOK_PRICING_ENV	
VALUATION_TIMES	
VALUATION_TIMEZONES	
VERSION_CHECK	
XFER_CHECK_FIRST	
XFER_NEVER_BV	
XFER_NEXT_EVENT	
XFER_PAST_GENERATION	
XFER_POS_AGGREGATION_NAME	
XFER_USE_AUTOMATIC_ACCOUNT	
XFER_USE_MONEYDIFF	
XFER_USE_POS_AGGREGATION_ONLY	
XFER_USE_REVERSE	
config	
tcid	SIMB,INDS

Create configuration for every DTS Engine and subscribe to PSEventDTSEngineRequest.


Engine Name:  Engine ID: 

DTSEngine_SIMB_IND

0

Engine Class:

com.calypso.tk.of.protocol.dts.DTSEngine

Display Name: 

DTS Engine SIMB IND

Description:

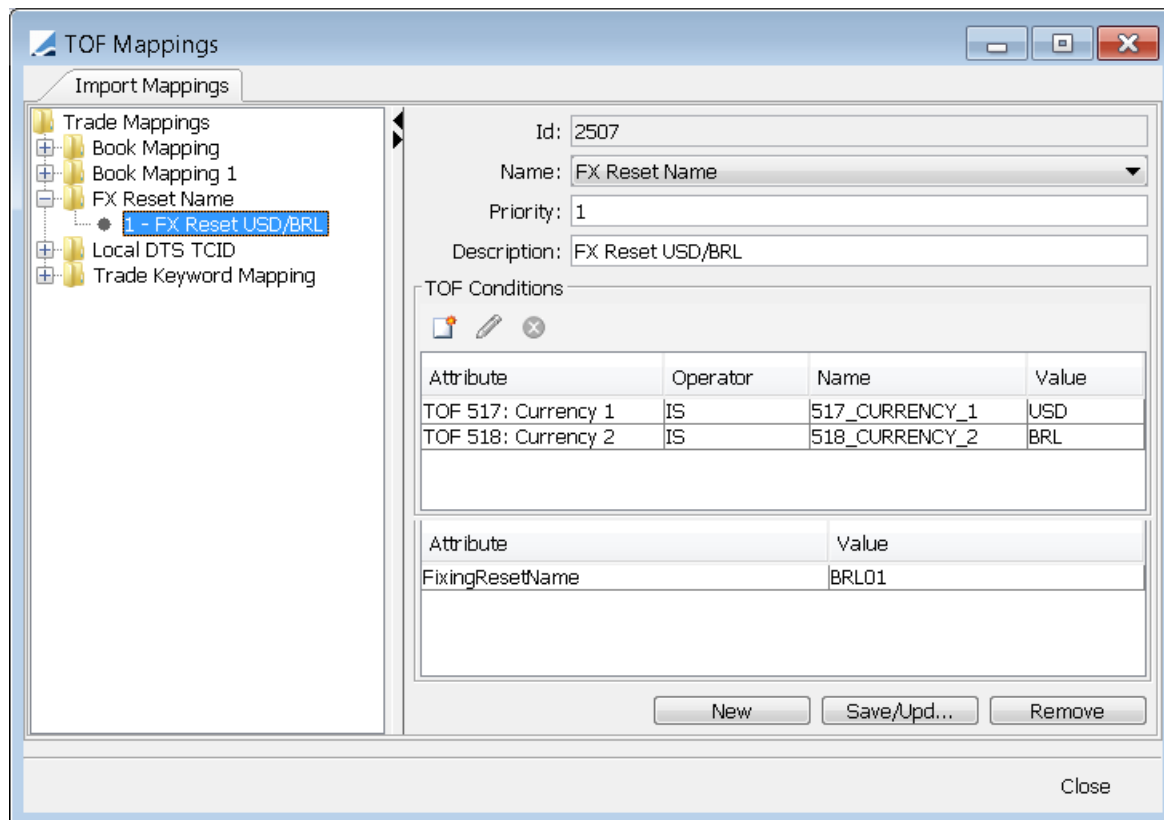
Persisted Event Configuration:

PSEventAccountBilling

PSEventDTSEngineRequest

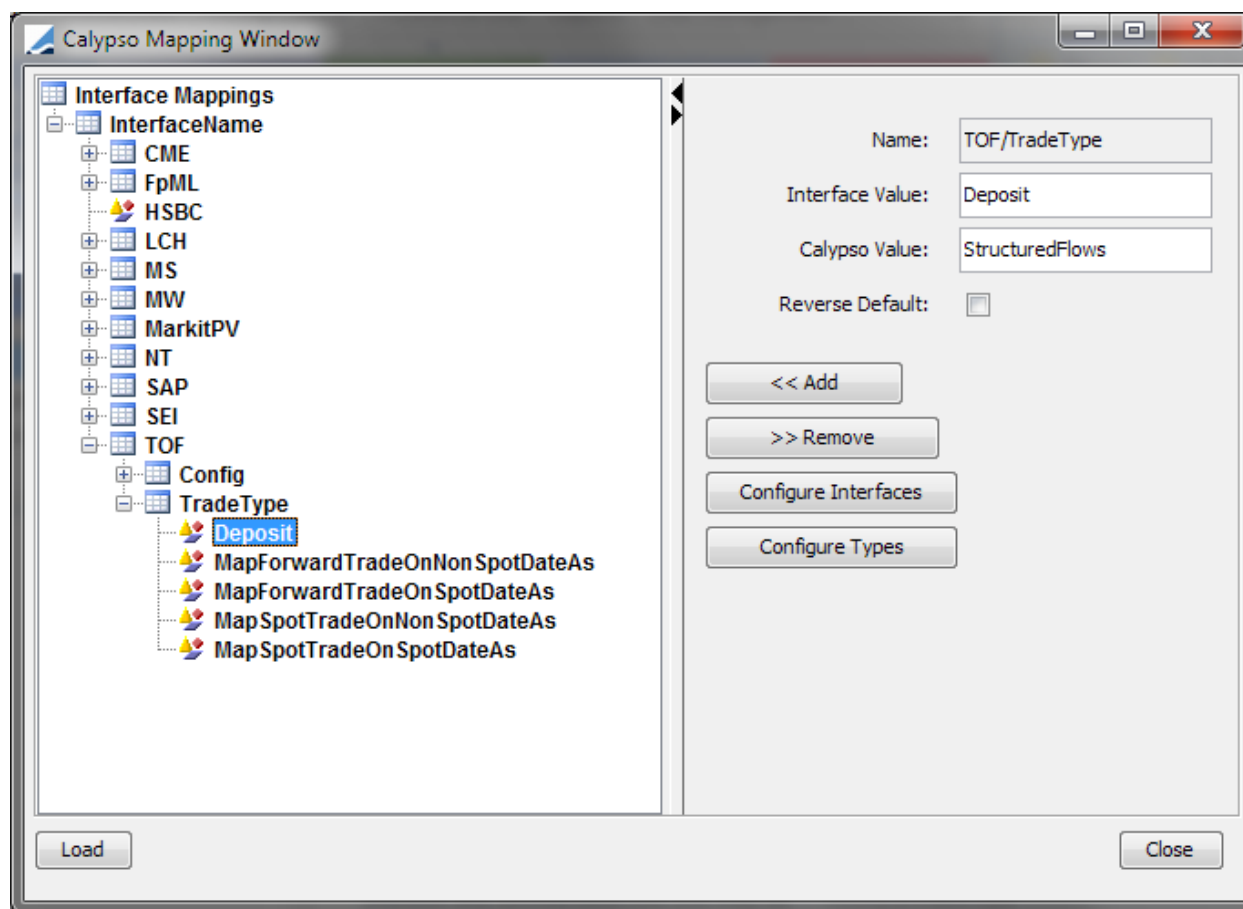
Note: The TCIDs specified in the engine parameter must first be defined in Calypso DTS Configuration.

Please also add TOF Mapping for Fixing Rate Name, if the module is expected to process TOF FX NDF trade messages. A sample setup is shown in the screenshot below. Please note that the value of FixingResetName should be defined in Calypso via Navigator > Configuration > Foreign Exchange > FX Rate Definitions Window first.



- Version 20.11.0
 - Update with the script TOFSchemaBase.xml and TOFSchemaData.xml.

Reuters TOF can be configured to save Money Market (Deposit) TOF message as Structured Flows trade or Cash trade in calypso. Configuration is provided in calypso mapping window as shown below. Default support is enabled for Structured Flows, to enable Cash trade support mapping value should be kept empty. Structured flow support is applicable from calypso 14 or later.



Release Notes

2.1 Changes in 20.0.0

- TOF-8/HD118067: (Patch) Ccy split not working for FX interface deal

Fixed the NullPointerException issue when receiving FX trade with current split configured

- TOF-10/HD118083: (Patch) The workflow is not behaving as expected when deal is coming through DTSEngine
The CheckTOFMapping workflow rule will block trades from moving to the next trade if there are mapping errors.
- TOF-13/HD117764: (Patch) Reflect PKS save trade status in TOF Monitor Window

A new column, Processing Status, is added to the TOF Monitor Window. It allows users check the processing status of a TOF message, for example, whether trade is saved, if there are mapping errors, or pending save at the position keeping server, etc.

2.2 Changes in 20.1.0

- TOF-17/HD118653: (Patch) Split configuration is not created correctly when trade flows from Reuters/simulator
Data Uploader is utilized for message translation and uploading trade.

2.3 Changes in 20.2.0

- TOF-20/HD119980: (Patch) TOF support for MerchantFX subtype of FXFlexiforward
Spot or outright trades with non-financial counterparty will be converted to merchant FX trades.
- TOF-24/HD119579: (Patch) DTS Engine errors received while getting messages from TOF server
The ticket number rollover issue is fixed.
- TOF-27/HD120894: (Patch) Connection leak in TOFServer.getUnmappedTOFMessages
The database connection leakage in TOFServer is patched.

- TOF-32: (Patch) Support DataUploader GUI and Write Incoming Message to Files

TOF messages could be uploaded to Calypso through Data Uploader GUI. Sample files are available under the resources/samples folder in the release ZIP.

2.4 Changes in 20.2.1

- TOF-34: (Patch) Support processing messages from Data Uploader FileWatcher

System can process source message files submitted by file watcher.

- TOF-37: (Patch) Remove sample message files from rel-zip

2.5 Changes in 20.2.2

- TOF-43/HD123444: DTSEngine/TOF picks counterparty as NONE when no counterparty mapping exists

Counterparty will not be mapped to NONE by default. If no mapped value could be looked up by definition, an error mapping will be added to the TOF message.

- TOF-52: Warning from Data Uploader framework is regarded as Mapping Error in TOF

TOF message status will be updated as TRADE SAVED if only warning returned from Data Uploader Framework.

2.6 Changes in 20.3.0

- TOF-49: Moving DTS Engine into Engine Server (applicable to Calypso v14.x only)

DTS Engine will be started or stopped through the Engine Server Web Administration Page. Please refer to Section 2 of this document for configuration details.

- TOF-50/HD123517: Adding Reconnection Feature to DTS Engine

If the socket connection between DTS Engine and DTS is broken intentionally, DTS Engine will try to reconnect back to DTS.

2.7 Changes in 20.3.1

- TOF-73/HD123517: Add parameters for tuning DTS Engine reconnect interval and number of retry

Users can configure the number of retry and retry interval for the DTS Engine to reconnect to Deal Tracker Server, by adding the NumberOfRetry¹ and RetryInterval² parameters to the DTS Engine.

- TOF-75/HD125877: Flip Currency Pair when Rate Direction equals INVERSE

When the rate direction in TOF trade details equals 2 (i.e. INVERSE), the currency pair and buy/sell of the Calypso trade will be flipped.

2.8 Changes in 20.4.0

- TOF-39/HD106301 Support Capturing Conversation Text (field ID 548)

TOF Conversation Text is captured as generic comments linking to the Calypso trade or TOF message saved in Calypso.

- TOF-70 Clean up deprecated codes

Customizers written specifically for Reuters TOF Module are no longer supported since 20.1.0 and are removed in this version. Users can utilize similar customizers in Data Uploader Framework if necessary.

- TOF-76 Set source attribute to translated Calypso Upload Document
- TOF-90 Feature to send TCP keep alive message

¹ Default as 10, DTS Engine will try to reconnect infinite times if it is set to 0. The minimum value is 0.

² In terms of second, the default and the minimum value are 15.

2.9 Changes in 20.4.1

- TOF-104/HD127282 FX Merchant - TOF trade negotiated price is not calculated correctly
Calculate margin for merchant FX trades.

2.10 Changes in 20.4.2

- TOF-104/HD127282 FX Merchant - TOF trade negotiated price is not calculated correctly
Round margin points according to precision setting in Calypso currency pairs.
Show field 559 (optional field) for TOF deal messages.

2.11 Changes in 20.4.3

- TOF-118 NPE was observed when empty TOF conversation text message was received
The TOF conversation text message will be bypassed if its content is empty.

2.12 Changes in 20.5.0

- TOF-89 Review Service Bean - Data Server Clustering Project
- TOF-38 FXNDF Support

Processing TOF FX NDF trade messages and saved them as Calypso trades.

- TOF-94 Starting or Stopping selected TCIDs on DTS Engine
- TOF-121 TOF Mapping window allows multiple Mappings with same priority

The issue is fixed. Priority of TOF mapping rules under the same group must be unique.

- TOF-115 com/calypso/tk/tof/protocol/dts/SerialToSocket.java has a left-over main() method
The issue is fixed.

2.13 Changes in 20.5.1

- TOF-133 (Patch) TOF Message Monitor hangs while loading TOF Messages

When TOF messages are updated in Calypso, the TOF Monitor Window will only have its data refreshed instead of reloading itself.

- TOF-141 (Patch) TOF Message even after editing is saving with wrong dates

In order to maintain the integrity of source messages, the save button (in TOF Message Window), the archive and delete menu item (in TOF Monitor Window) will be removed.

- TOF-143 (Patch) TOF MM trade Holiday

For MM trades, holiday will be taken from Calypso currency definition, and principal exchange will set as true.

2.14 Changes in 20.5.2

- TOF-152 (Patch) TOF interface: FX Swap deal captured incorrectly

TOF message field 521 (Swap Rate) will be mapped to Far Forward Points in Calypso Upload Document.

2.15 Changes in 20.5.3

- TOF-170 (Patch) Restore Archive functionality in TOF message monitor window

2.16 Changes in 20.5.4

- TOF-176 (Patch) Fix the issue of TOF trades captured with duplicated external reference
- TOF-178 (Patch) Fix the wrongly reported message errors in TOF Monitor Window

2.17 Changes in 20.6.0

- TOF-156 Fix potential bug - Class doesn't define a hashCode() method but is used in a hashed data structure
- TOF-157 Fix potential bug - Subclass defines field that masks field in superclass

- TOF-158 Fix potential bug - Possible null pointer dereference
- TOF-159 Fix potential bug - Class defines equals and uses Object.hashCode()
- TOF-160 Fix potential bug - Condition has no effect
- TOF-161 Fix potential bug - Comparison of String objects using == or !=
- TOF-162 Fix potential bug - Method synchronizes on updated field
- TOF-163 Fix potential bug - equals() method does not check for null argument
- TOF-164 Fix potential bug - possible null value is guaranteed to be dereferenced in exception path
- TOF-165 Fix potential bug - Nullcheck of a value previously dereferenced
- TOF-166 (Patch) Code cleanup and Find bugs related code refactoring.
- TOF-100 (Patch) Uploading TOF message through Data Uploader GUI/File Watcher
- TOF-130 (Patch) TOF Mapping window allows multiple Mappings with same priority
- TOF-131 (Patch) DS Clustering Support - Add Data Version Check
- TOF-135 (Patch) TOF Message Monitor hangs while loading TOF Messages
- TOF-137 (Patch) com/calypso/apps/tof/TOFMessageWindow.java is instantiating an unchecked file reader
- TOF-138 (Patch) com/calypso/apps/tof/TOFMessageWindow.java is instantiating an unchecked file writer
- TOF-144 (Patch) TOF MM trade Holiday
- TOF-145 (Patch) TOF Message even after editing is saving with wrong dates
- TOF-153 (Patch) TOF interface: FX Swap deal captured incorrectly
- TOF-171 (Patch) Restore Archive functionality in TOF message monitor window
- TOF-177 (Patch) Fix the issue of TOF trades captured with duplicated external reference
- TOF-179 (Patch) Fix the wrongly reported message errors in TOF Monitor Window
- TOF-181 (Patch) Fix ArrayIndexOutOfBoundsException in TOF Monitor Window
- TOF-139 (Patch) com/calypso/tk/tof/protocol/dts/SerialToSocket.java is potentially exiting the system

2.18 Changes in 20.7.0

- TOF-191 (Patch) Add module-upgrade-[module_name].mxml to support new executeSQL
- TOF-193 (Patch) Support on FXT Post Trade Datafeeds

- TOF-196 (Patch) Data length issue on Field ID 539
- TOF-202 (Patch) Fix the issue of duplicating Calypso Trade external reference

2.19 Changes in 20.11.0

- TOF-287 (Patch) Loan and deposits are created with Cash type instead of StructuredFlows
- Configuration is added in Calypso Mapping to save Deposit trade as Structured Flows trade by default.

2.20 Changes in 20.11.1

- TOF-297 (Patch) Notional amount in Structured flow trade is not updated with correct value
- TOF-298 (Patch) NPE when trying to upload via TOF simulator

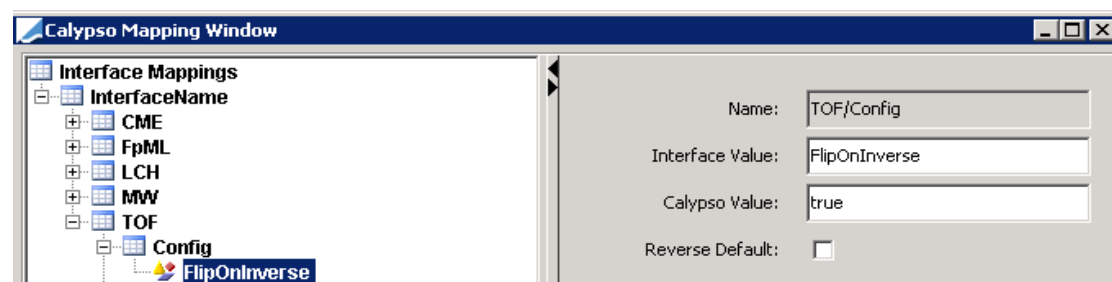
2.21 Changes in 20.11.2

- TOF-306 (Patch) Earlier than Spot FX trades are created as FXForward by TOF interface

2.22 Changes in 20.11.3

- HD156949/TOF-316 – FX Swap - Far Rate incorrect on TOF upload for inverse rate direction.

You can set FlipOnInverse = true in the Calypso Mapping window for the TOF config to obtain the proper Far Rate.



Also fixed the rounding issue for Spot Rate (SBR), Final Rate (E1), Forward points (PPR) and Far Final Rate (E2), across translators.

2.23 Changes in 20.11.4

- HD168785/TOF-349 - DTS Engine not processing Trades for 1 hour.

Introduced polling mechanism to fetch new deals from DTS server after a user-defined time interval. You can define the time interval using engine parameter PollingInterval. Default is 1 (minute).

2.24 Changes in 20.11.5

- HD166385/TOF-364 - Uneven FX Swap captured through TOF Interface.

Added support for the Far Primary amount field for FX Swap trades (mapped to "Volume Period 2 Currency 1" field).

- HD158395/TOF-361 – When there is a connectivity issue with the Reuters Deal Tracker Server, an error is logged in the log file. An exception should also be logged in the Task Station.

Added connectivity issue exception to the Task Station for event type EX_DTS_MAPPER.

- HD168779/TOF-358 – Make originating port for DTS engine as static on Calypso end.

The engine parameter "LocalPort" has been added to the DTS engine. It should contain the originating port for DTS engine.

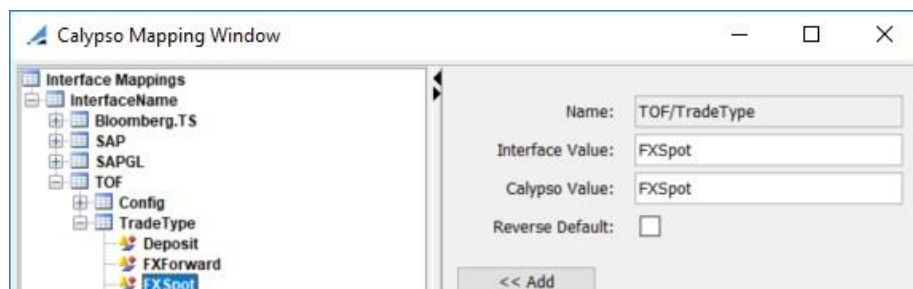
2.25 Changes in 20.11.6

- HD169455/TOF-377 - Missing entry point for custom TOFImportTask classes in DTS TOF feed.

Added entry point in TOF interface to define the list of custom TOFImportMapper classes in domain "TOFImportTask".

- HD170406/TOF-374 – FX Spot and FX Forward deals are getting booked as FX Flexi Forward for Non-Financial Cpty.

Introduced configuration in the Calypso Mapping Window to save FX Spot and FX Forward trades as is.



Set the Calypso Value as needed. If not set, the trades will be booked as FX Flexi Forward trades.

2.26 Changes in 20.11.7

- HD172588/TOF-386 - Unable to create Cash deals via the interface due to rounding method error.

For Deposit trades, TOF will now use the default rounding method specified in the Primary Currency (C1) of the trade.

2.27 Changes in 20.11.8

- HD172471/TOF-391 – Trade from TOF monitor considering disabled Legal Entities

If there are two Legal Entities with the same REUTERSParticipant, where one is disabled and the other is enabled, the trade now only considers the enabled Legal Entity. An API was provided in Data Uploader 6.8.0 UploaderTradeUtil class, to fetch non-disabled Legal Entities based on LE attributes.

2.28 Changes in 20.11.9

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.11.9	184314	TOF-416	Enh	Issue – TOF exceptions need to be visible on Task Station with ability to segregate them by book / PO.

Component	HelpDesk	Issue	Type	Description
				<p>Fix - Changes made to create tasks with PO information for TOF exceptions which can be viewed from Task Station.</p> <p>Changes made to create BO Message for incoming TOF message during translation.</p> <p>BO Message has a Sender and Receiver information which can be used by client to check gateway message status based on Processing Organization.</p> <p>You need to add the following domains:</p> <p>Domain "UploadReceiverConfig" - Value = ProcessingOrg</p> <p>Domain "UploadSenderConfig"- Value = CounterParty</p>
Reuters TOF 20.11.9	183151 183591	TOF-400	Issue	<p>Issue – Field 522 is rounded to 2 decimals but should not be rounded.</p> <p>Fix - Fixed rounding issues for field Exchange Rate Period 1 for Spot, Outright and Swap deals, and field Spot Basis Rate for Outright and Swap deals.</p>

2.29 Changes in 20.11.10

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.11.10	00006183	TOF-473	Enh	<p>Issue – DTS engine keeps running even after exhausting its "NumberOfRetry" iterations to connect to Reuters DTS server.</p> <p>Fix - Corrected DTS engine behavior to shutdown automatically when no connection threads are running.</p>

2.30 Changes in 20.11.11

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.11.11	00016038 00017148	TOF-486	Issue	Issue – Performance issue due to inefficient loading of legal entity with relevant attributes. Fix – Local impact to DTSTOFTranslator – Improved loading of legal entities.

2.31 Changes in 20.12.0

- TOF-301 (Patch) Mifid2 support in ReutersTOF

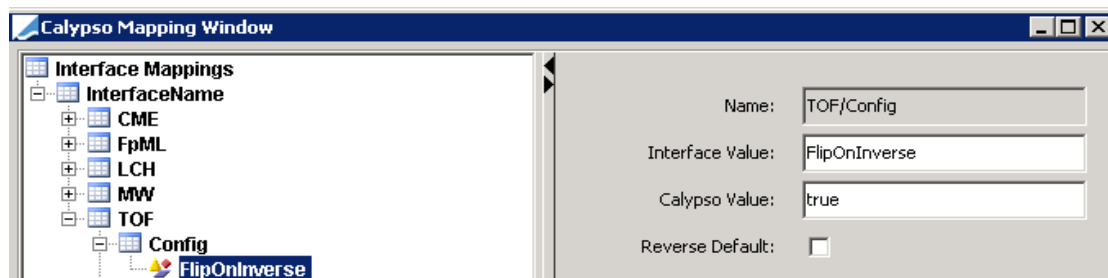
Support added for specific MiFID II fields in TOF interface. Refer TOF Integration guide for field details.

- TOF-298 (Patch) NPE when trying to upload via TOF simulator
- TOF-297 (Patch) Notional amount in Structured flow trade is not updated with correct value
- TOF-306 (Patch) Earlier than Spot FX trades are created as FX Forward by TOF interface

2.32 Changes in 20.13.0

- HD155275/TOF-294 TOF Deposit trade - Upload fails due to Rounding Method error
- HD156949/TOF-312 FX Swap - Far Rate incorrect on TOF upload for inverse rate direction.

You can set FlipOnInverse = true in the Calypso Mapping window for the TOF config to obtain the proper Far Rate.



Also fixed the rounding issue for Spot Rate (SBR), Final Rate (E1), Forward points (PPR) and Far Final Rate (E2), across translators.

- HD158119/TOF-324 Field 539 - Reuters confirmed max size up to 56 characters, Calypso allows only 10

Increased the max size for Secondary Source Reference to accommodate 56 characters.

2.33 Changes in 20.14.0

- HD168785/TOF-350 - DTS Engine not processing Trades for 1 hour.

Introduced polling mechanism to fetch new deals from DTS server after a user-defined time interval. You can define the time interval using engine parameter `PollingInterval`. Default is 1 (minute).

- HD166385, HD155525/TOF-347 - Uneven FX Swap captured through TOF Interface.

Added support for the Far Primary amount field for FX Swap trades (mapped to "Volume Period 2 Currency 1" field).

2.34 Changes in 20.14.1

- HD172471/TOF-389 – Trade from TOF monitor considering disabled Legal Entities

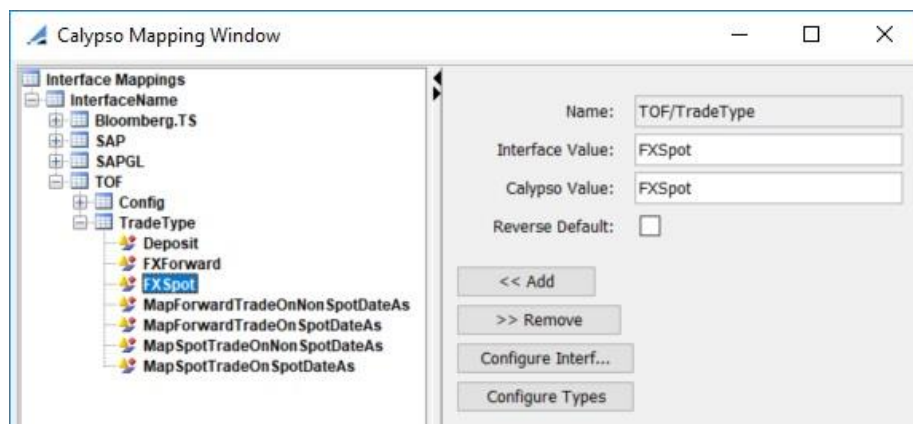
If there are two Legal Entities with the same `REUTERSParticipant`, where one is disabled and the other is enabled, the trade now only considers the enabled Legal Entity. An API was provided in Data Uploader 6.8.0 `UploaderTradeUtil` class, to fetch non-disabled Legal Entities based on LE attributes.

- HD169455/TOF-375 - Missing entry point for custom `TOFImportTask` classes in DTS TOF feed.

Added entry point in TOF interface to define the list of custom `TOFImportMapper` classes in domain "TOFImportTask".

- HD170406/TOF-373 – FX Spot and FX Forward deals are getting booked as FX Flexi Forward for Non-Financial Cpty.

Introduced configuration in the Calypso Mapping Window to save FX Spot and FX Forward trades as is.



Set the Calypso Value as needed. If not set, the trades will be booked as FX Flexi Forward trades.

- TOF-370 – Removed unrequired migration scripts from TOF.
- HD158395/TOF-362 – When there is a connectivity issue with the Reuters Deal Tracker Server, an error is logged in the log file. An exception should also be logged in the Task Station.

Added connectivity issue exception to the Task Station for event type EX_DTS_MAPPER.

- HD168779/TOF-358 – Make originating port for DTS engine as static on Calypso end.

The engine parameter “LocalPort” has been added to the DTS engine. It should contain the originating port for DTS engine.

2.35 Changes in 20.14.2

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.14.2	183151 183591	TOF-405	Issue	Issue – Field 522 is rounded to 2 decimals but should not be rounded.

Component	HelpDesk	Issue	Type	Description
				Fix - Fixed rounding issues for field Exchange Rate Period 1 for Spot, Outright and Swap deals, and field Spot Basis Rate for Outright and Swap deals.

2.36 Changes in 20.14.3

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.14.3	00002993	TOF-443	Issue	Issue – FX Swap from DTSEngine – When Far Points have more than 2 decimals, they are rounded to 2 decimals and the difference is added to Far Margin. Far points should not be rounded. Fix – Far points are not rounded.

2.37 Changes in 20.15.0

- TOF-393 – SQL binding implementation
- HD172471/TOF-390 – Trade from TOF monitor considering disabled Legal Entities

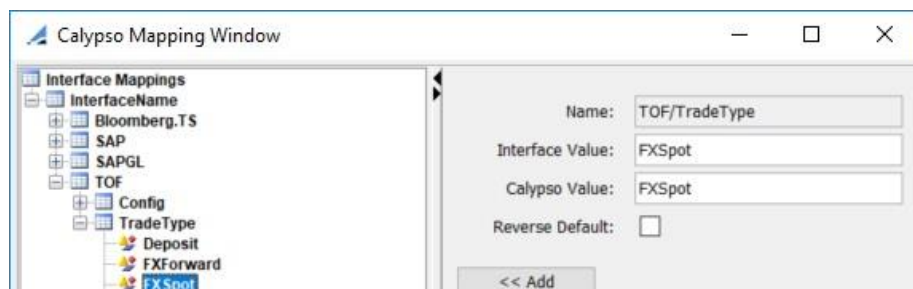
If there are two Legal Entities with the same REUTERSParticipant, where one is disabled and the other is enabled, the trade now only considers the enabled Legal Entity. An API was provided in Data Uploader 6.8.0 UploaderTradeUtil class, to fetch non-disabled Legal Entities based on LE attributes.

- HD169455/TOF-376 - Missing entry point for custom TOFImportTask classes in DTS TOF feed.

Added entry point in TOF interface to define the list of custom TOFImportMapper classes in domain “TOFImportTask”.

- HD170406/TOF-372 – FX Spot and FX Forward deals are getting booked as FX Flexi Forward for Non-Financial Cpty.

Introduced configuration in the Calypso Mapping Window to save FX Spot and FX Forward trades as is.



Set the Calypso Value as needed. If not set, the trades will be booked as FX Flexi Forward trades.

- TOF-371 – Removed unrequired migration scripts from TOF.
- HD158395/TOF-363 – When there is a connectivity issue with the Reuters Deal Tracker Server, an error is logged in the log file. An exception should also be logged in the Task Station.

Added connectivity issue exception to the Task Station for event type EX_DTS_MAPPER.

- HD168779/TOF-360 – Make originating port for DTS engine as static on Calypso end.

The engine parameter “LocalPort” has been added to the DTS engine. It should contain the originating port for DTS engine.

2.38 Changes in 20.15.1

- TOF-396 – Compatibility with DTUP schema changes for trade ID.

2.39 Changes in 20.15.2

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.15.2	183151 183591	TOF-399	Issue	Issue – Field 522 is rounded to 2 decimals but should not be rounded. Fix - Fixed rounding issues for field Exchange Rate Period 1 for Spot, Outright and Swap deals, and field Spot Basis Rate for Outright and Swap deals.

Component	HelpDesk	Issue	Type	Description
Reuters TOF 20.15.2	187179	TOF-414	Issue	Issue - Reuters TOF conversation not uploaded to calypso deal Fix - Corrected TOF behavior to save conversation.

2.40 Changes in 20.15.3

Component	Case	Issue	Type	Description
Reuters TOF 20.15.3	00009205	TOF-466	Enh	Issue – Structured Flow direction type and direction for are incorrect for TOF interface deal. Fix - Added mapping configuration StructuredFlowsDirectionType in Calypso Mapping window to determine structured flows direction type. Name = TOF/Config Interface Value = StructuredFlowsDirectionType Calypso Value = Interest or Principal
Reuters TOF 20.15.3		TOF-421	Issue	Issue – Replace instances of DELETE table_name WHERE with DELETE FROM table_name WHERE in TradeAttributeMappingSQL.

2.41 Changes in 20.16.0

Component	Case	Issue	Type	Description
Reuters TOF 20.16.0		TOF-420	Issue	Issue – SQL syntax issue in TradeAttributeMappingSQL – Use “DELETE FROM <table name>” instead of “DELETE <table name>”.
Reuters TOF 20.16.0	184314	TOF-415	Enh	Issue – TOF exceptions need to be visible on Task Station with ability to segregate them by book / PO.

Component	Case	Issue	Type	Description
				<p>Fix - Changes made to create tasks with PO information for TOF exceptions which can be viewed from Task Station.</p> <p>Changes made to create BO Message for incoming TOF message during translation.</p> <p>BO Message has a Sender and Receiver information which can be used by client to check gateway message status based on Processing Organization.</p> <p>You need to add the following domains:</p> <p>Domain "UploadReceiverConfig" - Value = ProcessingOrg</p> <p>Domain "UploadSenderConfig"- Value = CounterParty</p>
Reuters TOF 20.16.0	187179	TOF-412	Issue	<p>Issue - Reuters TOF conversation not uploaded to calypso deal</p> <p>Fix - Corrected TOF behavior to save conversation.</p>
Reuters TOF 20.16.0	183151 183591	TOF-405	Issue	<p>Issue – Field 522 is rounded to 2 decimals but should not be rounded.</p> <p>Fix - Fixed rounding issues for field Exchange Rate Period 1 for Spot, Outright and Swap deals, and field Spot Basis Rate for Outright and Swap deals.</p>

2.42 Changes in 20.16.1

Component	Case	Issue	Type	Description
Reuters TOF 20.16.1		TOF-433	Issue	Issue – TOF Translator does not ignore unsupported tags.
Reuters TOF 20.16.1	193924	TOF-432	Issue	Issue – The default settlement currency is not correct for FXNDF trades.

Component	Case	Issue	Type	Description
				Fix - Corrected TOF behavior to set default settlement currency in FXNDF trades.

2.43 Changes in 20.16.2

Component	Case	Issue	Type	Description
Reuters TOF 20.16.2	00002993	TOF-442	Issue	Issue – FX Swap from DTSEngine – When Far Points have more than 2 decimals, they are rounded to 2 decimals and the difference is added to Far Margin. Far points should not be rounded. Fix – Far points are not rounded.

2.44 Changes in 20.16.3

Component	Case	Issue	Type	Description
Reuters TOF 20.16.3	00005008	TOF-454	Issue	Issue – FX Swap with inverse Rate Direction considers CCyPair configuration of an inverse CcyPair. Fix – Inverse currency pair is now correctly used.

2.45 Changes in 20.17.0

Component	Case	Issue	Type	Description
Reuters TOF 20.17.0	00005008	TOF-453	Issue	Issue – FX Swap with inverse Rate Direction considers CCyPair configuration of an inverse CcyPair. Fix – Inverse currency pair is now correctly used.

Component	Case	Issue	Type	Description
Reuters TOF 20.17.0	00002993	TOF-441	Issue	Issue – FX Swap from DTSEngine – When Far Points have more than 2 decimals, they are rounded to 2 decimals and the difference is added to Far Margin. Far points should not be rounded. Fix – Far points are not rounded.
Reuters TOF 20.17.0	193924	TOF-431	Issue	Issue – The default settlement currency is not correct for FXNDF trades. Fix - Corrected TOF behavior to set default settlement currency in FXNDF trades.
Reuters TOF 20.17.0		TOF-430	Issue	Issue – TOF Translator does not ignore unsupported tags.

2.46 Changes in 20.17.1

Component	Case	Issue	Type	Description
Reuters TOF 20.17.1		TOF-461	Issue	Issue - Terminator for Sybase should be "go" not ";".

2.47 Changes in 20.17.2

Component	Case	Issue	Type	Description
Reuters TOF 20.17.2	00006183	TOF-475	Issue	Issue – DTS engine keeps running even after exhausting its "NumberOfRetry" iterations to connect to Reuters DTS server. Fix - Corrected DTS engine behavior to shutdown automatically when no connection threads are running.

Component	Case	Issue	Type	Description
Reuters TOF 20.17.2	00009205	TOF-468	Enh	<p>Issue – Structured Flow direction type and direction for are incorrect for TOF interface deal.</p> <p>Fix - Added mapping configuration StructuredFlowsDirectionType in Calypso Mapping window to determine structured flows direction type.</p> <p>Name = TOF/Config</p> <p>Interface Value = StructuredFlowsDirectionType</p> <p>Calypso Value = Interest or Principal</p>

2.48 Changes in 20.17.3, 20.17.4

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.17.4	00016038 00017148		TOF-479	Issue	<p>Issue – Performance issue due to inefficient loading of legal entity with relevant attributes.</p> <p>Fix – Local impact to DTSTOFTranslator – Improved loading of legal entities.</p>

2.49 Changes in 20.17.5

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.17.5	00021159		TOF-505	Issue	<p>Issue – FX Swap trade imported using TOF is saved with incorrect swap points, which results in Far Margin points on the trade.</p> <p>Impact Analysis – Local impact to DTSTOFSwapTranslator - All calculations done using BigDecimal and only the final result is converted to double.</p>

2.50 Changes in 20.18.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.18.0		RPM-4313	TOF-488	Enh	Issue – Technical issue - Changes for using “internal” Data Uploader module.
Reuters TOF 20.18.0	00016038 00017148		TOF-480	Issue	Issue – Performance issue due to inefficient loading of legal entity with relevant attributes. Fix – Local impact to DTSTOFTranslator – Improved loading of legal entities. Already in 20.17.4.
Reuters TOF 20.18.0	00006183		TOF-474	Enh	Issue – DTS engine keeps running even after exhausting its “NumberOfRetry” iterations to connect to Reuters DTS server. Fix - Corrected DTS engine behavior to shutdown automatically when no connection threads are running. Already in 20.17.2.
Reuters TOF 20.18.0	00009205		TOF-468	Enh	Issue – Structured Flow direction type and direction for are incorrect for TOF interface deal. Fix - Added mapping configuration StructuredFlowsDirectionType in Calypso Mapping window to determine structured flows direction type. Name = TOF/Config Interface Value = StructuredFlowsDirectionType Calypso Value = Interest or Principal Already in 20.17.2.
Reuters TOF 20.18.0			TOF-460	Issue	Issue - Terminator for Sybase should be “go” not “;”. Already in 20.17.1.

2.51 Changes in 20.19.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.19.0		RPM-5914 RPM-5977	TOF-491	Enh	Issue – Security – Upgrade commons-lang libraries to version 3.12.0 and jide library to version 3.7.12.

2.52 Changes in 20.19.1

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.19.1	00027628 00021159		TOF-519	Issue	Issue – FX Swap trade imported using TOF is saved with incorrect swap points, which results in Far Margin points on the trade. Impact Analysis – Local impact to DTSTOFSwapTranslator - All calculations done using BigDecimal and only the final result is converted to double.

2.53 Changes in 20.19.2, 20.19.3

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.19.3	00032806		TOF-536	Issue	Issue – TOF Mapping rules are not sorted numerically by priority Impact analysis – Local impact to AttributeMappingPanel - Using only the priority to create the UserObject in CalypsoTreeNode instead of combination of description and priority.

2.54 Changes in 20.20.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.20.0	00006183		TOF-474	Enh	Issue – DTS engine keeps running even after exhausting its "NumberOfRetry" iterations to connect to Reuters DTS server. Fix - Corrected DTS engine behavior to shutdown automatically when no connection threads are running. Already in 20.18.0
Reuters TOF 20.20.0	00009205		TOF-467	Enh	Issue – Structured Flow direction type and direction for are incorrect for TOF interface deal. Fix - Added mapping configuration StructuredFlowsDirectionType in Calypso Mapping window to determine structured flows direction type. Name = TOF/Config Interface Value = StructuredFlowsDirectionType Calypso Value = Interest or Principal Already in 20.18.0

2.55 Changes in 20.21.1

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 20.21.1	Integration	Reference Data Integration	Cross	00053656		TOF-564	Issue	Issue – Forward points are not getting populated correctly from TOF import. Impact Analysis - Forward points are as expected on the imported trade

2.56 Changes in 20.21.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.21.0	00021159		TOF-506	Issue	Issue – FX Swap trade imported using TOF is saved with incorrect swap points, which results in Far Margin points on the trade. Impact Analysis – Local impact to DTSTOFSwapTranslator - All calculations done using BigDecimal and only the final result is converted to double.

2.57 Changes in 20.22.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.22.0	00033192		TOF-529	Issue	Issue – Unable to map TOF field to Trade Comment. Impact analysis – Updated the KWComment mapping to \$569_PURE_DEALTYPE then we'll be able to see the KWComment = 4 in the trade.

2.58 Changes in 20.23.0, 20.23.1

Component	Case	RPM	Issue	Type	Description
Reuters TOF 20.23.1	00032806		TOF-537	Issue	Issue – TOF Mapping rules are not sorted numerically by priority. Impact analysis – Local impact to AttributeMappingPanel - Using only the priority to create the UserObject in CalypsoTreeNode instead of combination of description and priority.

2.59 Changes in 20.24.1

Component	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
Reuters TOF 20.24.1	Integration	Market Data Integration	Cross	00051010		TOF-553	Issue	Issue – Reuters TOF: Contra deals are not getting saved in Calypso. Impact analysis – Updated query to fetch trade_id for contra deal.

2.60 Changes in 20.24.2

Component	Capability Group	Capability	Asset Group	Case	RPM	Issue	Type	Description
Reuters TOF 20.24.2	Integration	Reference Data Integration	Cross	00053656		TOF-559	Issue	Issue – Forward points are not getting populated correctly from TOF import. Impact Analysis - Forward points are as expected on the imported trade.

2.61 Changes in 21.0.0, 21.0.1, 21.0.2, 21.0.3

Component	Case	RPM	Issue	Type	Description
Reuters TOF 21.0.3			TOF-516	Issue	Issue – On opening DTS configuration window, we get an error as 'Error encountered loading configuration'. The window then opens without the previous saved configs. Impact Analysis – EJB Bean migrated to Spring Boot Bean.

2.62 Changes in 21.1.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 21.1.0	00021159		TOF-504	Issue	Issue – FX Swap trade imported using TOF is saved with incorrect swap points, which results in Far Margin points on the trade. Impact Analysis – Local impact to DTSTOFSwapTranslator - All calculations done using BigDecimal and only the final result is converted to double.

2.63 Changes in 21.2.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 21.2.0	00033192		TOF-530	Issue	Issue – Unable to map TOF field to Trade Comment. Impact analysis – Updated the KWComment mapping to \$569_PURE_DEALTYPE then we'll be able to see the KWComment = 4 in the trade.

2.64 Changes in 21.3.0, 21.3.1

Component	Case	RPM	Issue	Type	Description
Reuters TOF 21.3.1	00032806		TOF-538	Issue	Issue – TOF Mapping rules are not sorted numerically by priority. Impact analysis – Local impact to AttributeMappingPanel - Using only the priority to create the UserObject in CalypsoTreeNode instead of combination of description and priority.

2.65 Changes in 21.4.0

Component	Case	RPM	Issue	Type	Description
Reuters TOF 21.4.0		APL-1497	TOF-550	Enh	Issue – Make changes to use CalypsoSocket in TOF.

2.66 Changes in 21.4.1

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.4.1	Integration	Reference Data Integration	Cross	00053656		TOF-573	Issue	Issue – When there is negative forward points in Forward deal getting imported through TOF interface, forward point is getting split between MARGIN and Forward Points field. Impact analysis – POINTS should be populated as is in POINTS field and should not get split.

2.67 Changes in 21.5.1

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.5.1	Integration	Reference Data Integration	Cross	00053656		TOF-558	Issue	Issue – Forward points are not getting populated correctly from TOF import. Impact Analysis - Forward points are as expected on the imported trade.

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.5.1	Integration	Reference Data Integration	Cross	00053293		TOF-563	Issue	Issue – Refinitiv TOF Interface Uses Global USE_SSL Property. Impact Analysis - Updated TOF to use Socket as external server does not support SSL.
Reuters TOF 21.5.1	Integration	Market Data Integration	Cross	00051010		TOF-554	Issue	Issue – Reuters TOF: Contra deals are not getting saved in Calypso. Impact Analysis - Introduced calypso mapping "SourceReferenceContraDeal" in TOF config to enable contra deal support using source reference field instead of ticket number.

2.68 Changes in 21.5.2

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.5.2	Integration	Reference Data Integration	Cross	00043073		TOF-568	Issue	Issue – Refinitiv TOF Interface Fails for Multi-Entity Processing when Counterparties share the same 508 Bank 1 Dealing Code. Impact Analysis – Local impact to MultiEntityCptyImportMapper - Added support for multi entity mapping for trade counterparty.

2.69 Changes in 21.8.0

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.8.0						TOF-617	Sec	Issue – Security: Upgrade third-party libraries spring from 5.3.34 to 5.3.37.

2.70 Changes in 21.8.1

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.8.1	Pre-MR	Integration	Integration	Integration	00116825	TOF-612	Issue	Issue – Margin is getting reflected in the trade. Impact Analysis - The trades are created using Data uploader module hence no issue with TOF module

2.71 Changes in 21.8.2

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.8.2	Pre-MR	Post Trade Processing	Regulatory Reporting	Sec Fin	00148550		TOF-634	Issue	Issue - Year-end Java Date Formatting Issue with "YYYY" pattern. It should be "yyyy". Impact Analysis - Local impact - Using "yyyy" pattern instead of "YYYY".

2.72 Changes in 21.8.3

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 21.8.3		Integration	Reference Data Integration	Cross	00155749		TOF-650	Enh	<p>Issue - BO Browser displays GATEWAYMSG and UPLOADSOURCEMSG messages for DTS trades.</p> <p>Impact Analysis - A new property "calypso.tof.persist-message-type" can be added to the calypsouser.properties file to allow generation of BO messages. Users can set its value to - None = BO messages will not be created. Failure = BO messages will be created in case of failures. All = BO messages will always be created</p>

2.73 Changes in 22.2.0

Component	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.2.0					APL-8465	TOF-583	Enh	Issue – Caller fixes to use Refactored QD classes for JoinParameters.

2.74 Changes in 22.3.0

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.3.0	16.1.MR.Apr19	Integration	Trades Data Integration	Cross	00102703		TOF-591	Issue	Issue – TOF Deal flow failed due to external reference check. Impact analysis - Added support for tag 585 in TOF Mapping window.

2.75 Changes in 22.4.0

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.4.0						APL-9838 APL-9785	TOF-594	Sec	Issue – Security: Upgrade third-party library spring upgrade from 6.1.4 to 6.1.6.

2.76 Changes in 22.5.0

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.5.0							TOF-616	Sec	Issue – Security: Upgrade third-party library spring: 6.1.6 to 6.1.11.

2.77 Changes in 22.5.1

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.5.1		Integration	None	Cross	00116825		TOF-611	Issue	Issue – Margin is getting reflected in the trade. Impact Analysis - The trades are created using Data uploader module hence no issue with TOF module.

2.78 Changes in 22.5.2

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.5.2	Pre-MR	Post Trade Processing	Regulatory Reporting	Sec Fin	00148550		TOF-634	Issue	Issue - Year-end Java Date Formatting Issue with "YYYY" pattern. It should be "yyyy". Impact Analysis - Local impact - Using "yyyy" pattern instead of "YYYY".

2.79 Changes in 22.6.0

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.6.0	18.0.MR.Dec24					APL-13635	TOF-640	Sec	Issue – Security: Upgraded org.springframework:spring-*: to version 6.1.16

2.80 Changes in 22.6.1

Component	Introduced In	Capability Group	Capability	Asset Class	Case	RPM	Issue	Type	Description
Reuters TOF 22.6.1		Integration	Reference Data Integration	Cross	00155749	APL-13635	TOF-652	Enh	<p>Issue - BO Browser displays GATEWAYMSG and UPLOADSOURCEMSG messages for DTS trades.</p> <p>Impact Analysis - A new property "calypso.tof.persist-message-type" can be added to the calypsouser.properties file to allow generation of BO messages. Users can set its value to - None = BO messages will not be created. Failure = BO messages will be created in case of failures. All = BO messages will always be created.</p>