



Nasdaq Calypso

Reuters DSS Integration Guide

Version 3.11.0

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Approved

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Document History

Revision	Published	Summary of Changes
1.0	February 2017	First edition for version Core Calypso Version 14 and 15 Suite.
2.0	May 2017	Second edition for version 1.7.0.
3.0	September 2017	Third edition for version 2.0.1.
4.0	February 2018	Fourth edition for version 2.0.2.
5.0	March 2018	Fifth edition for version 2.2.1.
6.0	April 2018	Sixth edition for version 2.3.0.
7.0	June 2018	Seventh edition for version 2.4.0.
8.0	February 2019	Eighth edition for version 2.6.0.
9.0	June 2019	Ninth edition for version 2.7.1.
10.0	January 2020	Tenth edition for version 2.7.3.
11.0	April 2020	Edition 11 for version 2.4.5 – Enable Reuters DSS property file.
12.0	April 2020	Edition 12 for version 2.7.5 – Enable Reuters DSS property file.
13.0	June 2020	Edition 13 for version 2.7.6.
14.0	September 2020	Edition 14 for version 2.8.0.
15.0	November 2020	Edition 15 for version 2.9.0.
16.0	August 2021	Edition 16 for version 2.13.0 – Added automated Feed Address Mapping.
17.0	February 2022	Edition 17 for version 3.0.2 - Technical release only – Version 17.0 compatibility.

Revision	Published	Summary of Changes
		Version 2.16.0, version 3.1.0 – Added USE_ENV_NAME_PREFIX and FILE_PREFIX.
18.0	March 2023	Edition 18 for version 3.7.0-Added support for ST process to automatically update the instrument template for Equity
19.0	September 2023	Edition 19 for version 3.11.0 – Added Tranche Factor History support

This document describes the configuration required to integrate Reuters DataScope Select (DSS) with Calypso to receive product definitions and quotes.

The request to, and reply from, Reuters is handled via a Web services/SFTP/FTP Transfer process. Currently, this integration version supports the SFTP/FTP protocol. Depending upon the specific information requested and the functions used, Calypso will use the requested information to create the following data within in the Calypso database:

- Quotes
- Bond Product Definition
- Equity and ADR Product Definition
- Bond Schedules (may include call schedule, coupon schedule, principal schedule)
- Equity Corporate Actions
- EquityIndex Product Definition
- Bond Factor Schedule (for Asset Backed Bonds)

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

Table of Contents

General Installation	6
1.1 Installation	6
1.2 Data Synchronization	6
Setup Requirements	7
2.1 Add the Reuters DataScope Select Window to the Calypso Navigator.....	7
2.2 Feed Configuration for Reuters DSS.....	7
2.3 Feed Configuration using Property File	10
2.4 Configure the Task Station to Monitor RDSS Integration	11
2.5 Configuring Feed Addresses for Reuters DSS	12
2.5.1 Manual Process	12
2.5.2 Automated Process	14
2.6 Engine Configuration.....	19
2.7 Configure Calypso Product Codes.....	19
2.8 Add a Dummy Legal Entity for Reuters DSS.....	20
2.9 Configuring Calypso Bond Templates for Reuters DSS.....	21
2.10 Audit.....	21
Reuters DSS Data Mapping.....	22
3.1 Product Mapping	22
3.2 Report Types and Mapping Values	23
3.2.1 Request Mapping List.....	24
3.2.2 Mandatory Mapping List.....	24
3.2.3 Integration Mapping List.....	25
3.2.4 Product Mapping Keys	27
3.2.5 Using a Formatter or Changing a Data Type for a Specific Field.....	31
Requesting Data	33
4.1 Overview.....	33
4.2 Starting the ReutersDSSEngine.....	34
4.3 Requesting Quotes.....	34
4.3.1 Report Templates	35
4.3.2 Instrument Templates.....	36
4.3.3 Exporting Instruments	38
4.3.4 Schedule Templates.....	38
4.4 Creating Data Extraction Configurations	41

4.4.1	Scheduled Task REUTERS_DSS_IMPORT	41
4.4.2	TimeSeries Pricing	41
4.4.3	Price History Report.....	43
4.4.4	IntraDay Pricing	45
4.4.5	EOD Pricing.....	46
4.4.6	Terms and Conditions	47
4.4.7	Delta Extraction	51
4.4.8	Bond Schedules.....	51
4.4.9	Corporate Actions.....	56
4.4.10	Tranche Factor History.....	58

Data Mapping Reference60

5.1	RDSS Data Types and Attributes	60
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5.2	Mapping Fields Reference	61
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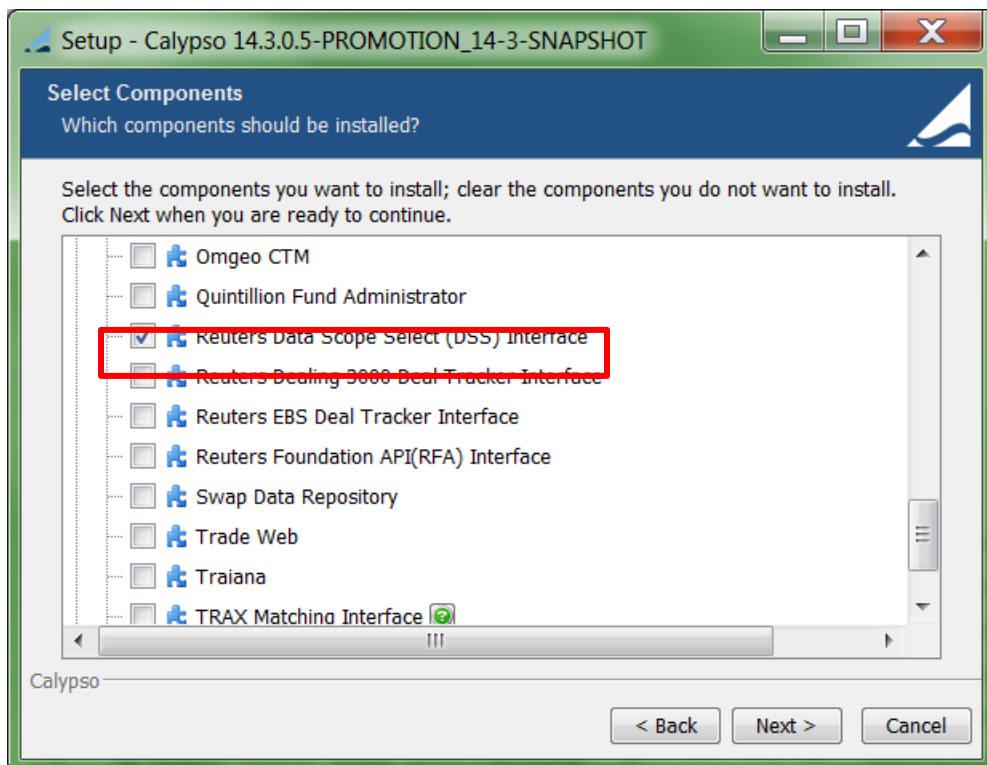
Troubleshooting.....73

MiFID keywords74

General Installation

1.1 Installation

Follow the Calypso Installation Guide “to install Calypso. Check the component Reuters Data Scope Select (DSS) Interface during the installation.



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

1.2 Data Synchronization

Run Execute SQL to synchronize your database with the Reuters DataScope schema, data, and mapping information.

Add the following files if they are not already present:

- ReutersDssSchemaBase.xml
- ReutersDssSchemaData.xml
- ReutersDssSchemaMappingData.xml

Setup Requirements

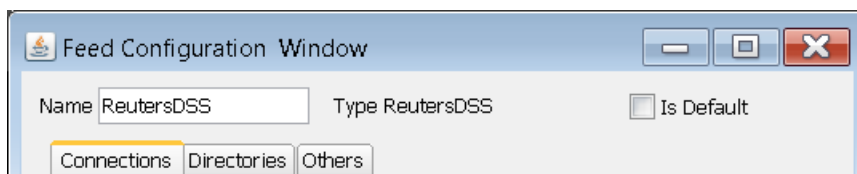
2.1 Add the Reuters DataScope Select Window to the Calypso Navigator

Create a menu item for menu action `reutersdss.ui.ReutersDSSServerWindow` using the Main Entry Customizer.

2.2 Feed Configuration for Reuters DSS

Prior to using the Calypso Reuters DSS Integration, you must perform feed configuration. This setup comprises connectivity information, directories, and program parameters required for the Reuters DSS import handlers.

Form the Reuters DSS Window, choose **Configuration > Feed**. You can use a property file instead if needed – See below.



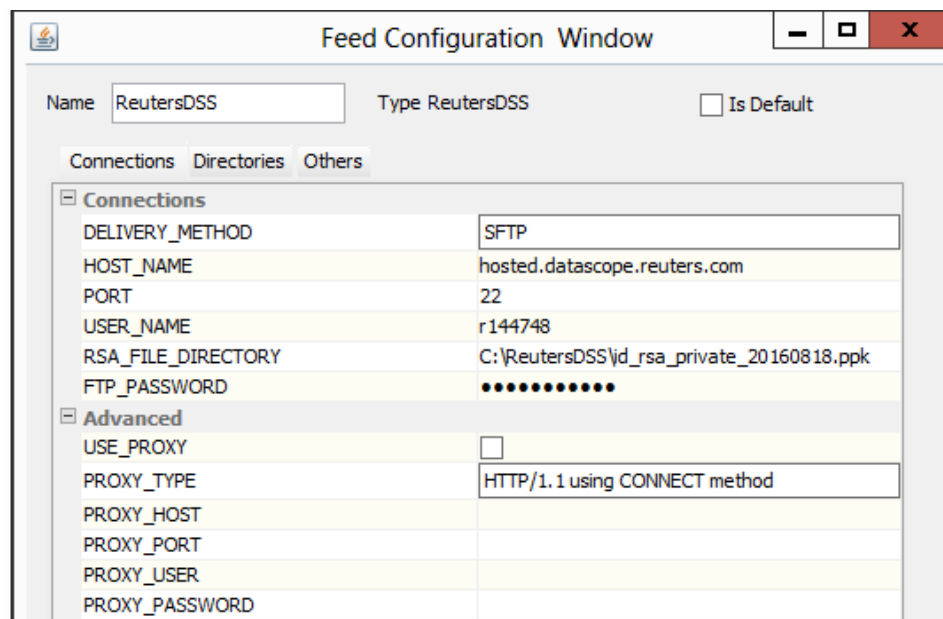
Feed Configuration Window

Name: ReutersDSS Type: ReutersDSS ☐ Is Default

Connections Directories Others

- » Enter a name to identify the configuration throughout the system.
- » Specify the parameters described below as needed. Then click **Save**.

Connections Tab



Feed Configuration Window

Name: ReutersDSS Type: ReutersDSS ☐ Is Default

Connections Directories Others

Connections

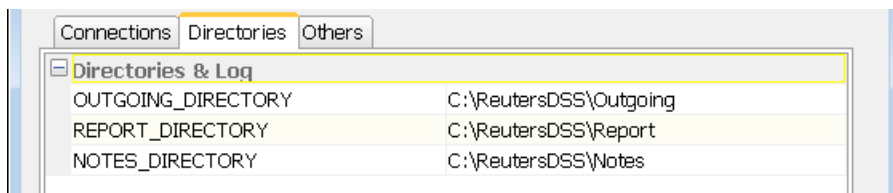
DELIVERY_METHOD	SFTP
HOST_NAME	hosted.datascope.reuters.com
PORT	22
USER_NAME	r144748
RSA_FILE_DIRECTORY	C:\ReutersDSS\jd_rsa_private_20160818.ppk
FTP_PASSWORD	*****

Advanced

USE_PROXY	<input type="checkbox"/>
PROXY_TYPE	HTTP/1.1 using CONNECT method
PROXY_HOST	
PROXY_PORT	
PROXY_USER	
PROXY_PASSWORD	

Feed Handler Parameters	Comments
DELIVERY_METHOD	SFTP and FTP modes are supported. SFTP is secure file transfer and FTP is the plain file transfer mode.
HOST_NAME	The host name of the FTP/SFTP server.
PORT	The port number of the FTP/SFTP server. Default is 22.
USER_NAME	The login user name associated with your Reuters DataScope account. This is provided by Reuters.
RSA_FILE_DIRECTORY	The directory where the RSA security file resides. The RSA security file is used to identify your account. It is mandatory for SFTP mode.
FTP_PASSWORD	The login user name associated with your Reuters DataScope account. It will be encrypted before storing in the Calypso database. It is mandatory for FTP mode.
USE_PROXY	Indicates whether the connection goes through a network proxy.
PROXY_TYPE	Type of the proxy server. Currently only HTTP proxy server, using Connect method, is supported.
PROXY_HOST	The host name of the proxy server.
PROXY_PORT	The port of the proxy server.
PROXY_USER	The login user of the proxy server (optional).
PROXY_PASSWORD	The login password of the proxy server (optional).

Directories Tab



Feed Handler Parameters	Comments
OUTGOING_DIRECTORY	The directory where RDSS stores outgoing XML request messages.


Feed Handler Parameters	Comments
REPORT_DIRECTORY	The directory where RDSS places retrieved report files from Reuters before importing them into Calypso.
NOTES_DIRECTORY	After Reuters accepts the request XML file, RDSS uses this directory for holding the returned error/acknowledgment files.

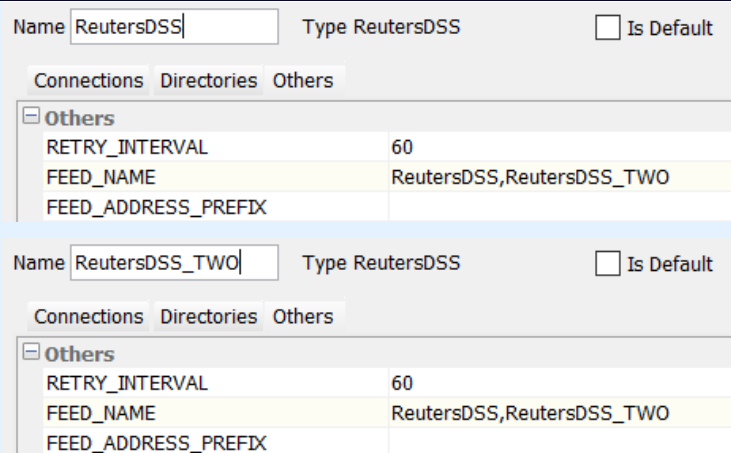
Others Tab

Connections Directories Others

Others

RETRY_INTERVAL	60
FEED_NAME	ReutersDSS
FEED_ADDRESS_PREFIX	RDSS
IMPORT_TIMEZONE	PST
IMPORT_PAST_DATED_QUOTES	Yes
MERGE_WITH_OLD_QUOTES	Yes
USE_ENV_NAME_PREFIX	No
FILE_PREFIX	

Feed Handler Parameters	Comments
RETRY_INTERVAL	<p>The wait interval (in seconds) between download retries. RDSS makes 10 retry attempts by default.</p> <p>Only applicable for downloading notes and report files.</p>
FEED_NAME	<p>The Calypso Feed Name through which the quotes are imported.</p> <div>  [NOTE: If you are using multiple Reuters DSS feed names, you need to add them all here.] </div> <p>Example: If you have ReutersDSS and ReutersDSS_TWO, you need to set FEED_NAME=ReutersDSS,ReutersDSS_TWO for both feed configurations.</p>

Feed Handler Parameters	Comments
	
FEED_ADDRESS_PREFIX	This has to match the feed address prefix used in the Feed Address Mapping window (optional).
IMPORT_TIME_ZONE	The time zone of the Reuters DataScope user account
IMPORT_PAST_DATED_QUOTES	Indicate whether incoming data file before current date will be imported to the system. (Possible values: Yes or No)
MERGE_WITH_OLD_QUOTES	If this field is set to Yes, for fields carrying a null or empty value in the incoming data file, the system will keep the value of the existing fields in the database (if any), otherwise, the system will overwrite the existing fields with the empty value.
USE_ENV_NAME_PREFIX FILE_PREFIX	<p>USE_ENV_NAME_PREFIX: Select Yes to add the Env name as a prefix to the file name, or No otherwise. Default is No.</p> <p>FILE_PREFIX: Enter a custom file prefix name as needed (optional).</p> <p>The file name is saved as "<FILE_PREFIX> + <Env name> + <file name>" based on the above parameters.</p>

2.3 Feed Configuration using Property File

Instead of the Feed Configuration window, you can use the property file `resources/ReutersDSSFeedConfiguration.properties` to set the RDSS properties. These properties are saved to the database DB when the RDSS engine is started.

You need to set `useFileConfiguration=TRUE` to enable the property file.

When enabled, users can no longer modify RDSS properties from the Feed Config window.

```
#Multiple feedNames to be specified in comma separated format e.g. RDSS1,RDSS2
feedNames=ReutersDSS
```

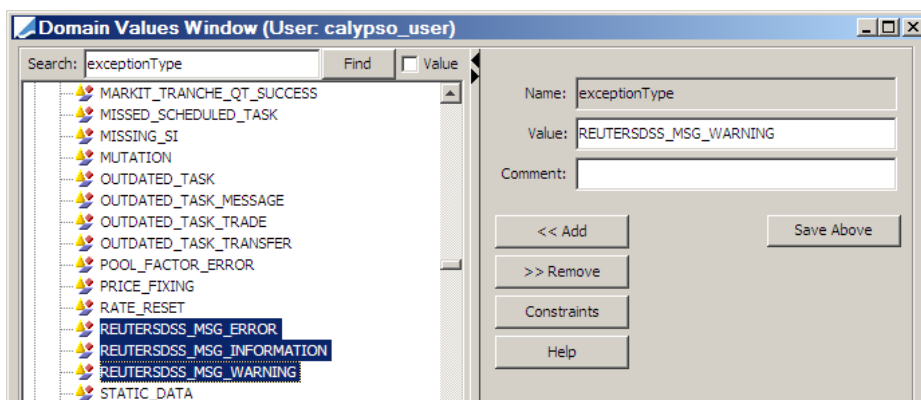
```
useFileConfiguration=TRUE

ReutersDSS.OUTGOING_DIRECTORY=C:\\Work\\ReutersDSS\\Outgoing\\
ReutersDSS.RSA_FILE_DIRECTORY=C:\\Work\\ReutersDSS\\Report\\id_rsa_private_20160818.ppk
ReutersDSS.USER_NAME=RDSS
ReutersDSS.FEED_NAME=ReutersDSS
ReutersDSS.MERGE_WITH_OLD_QUOTES=Yes
ReutersDSS.REPORT_DIRECTORY=C:\\Work\\ReutersDSS\\Report\\
ReutersDSS.FEED_ADDRESS_PREFIX=RDSS|
ReutersDSS.FEED_TYPE=ReutersDSS
ReutersDSS.FTP_PASSWORD=
ReutersDSS.IMPORT_PAST_DATED_QUOTES=Yes
ReutersDSS.NOTES_DIRECTORY=C:\\Work\\ReutersDSS\\Notes\\
ReutersDSS.RETRY_INTERVAL=10
ReutersDSS.USE_PROXY=false
ReutersDSS.HOST_NAME=hosted.datascope.reuters.com
ReutersDSS.PORT=22
ReutersDSS.DELIVERY_METHOD=FTP
ReutersDSS.IMPORT_TIMEZONE=PST
ReutersDSS.PROXY_TYPE=HTTP\\1.1 using CONNECT method
```

2.4 Configure the Task Station to Monitor RDSS Integration

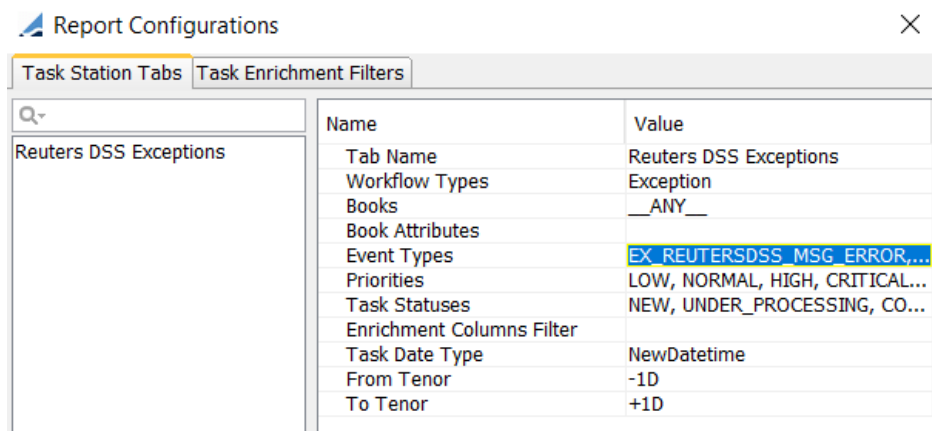
Specific exception types are available for Reuters DSS. Configure your Task Station to monitor all relevant details of the RDSS Integration module.

Ensure that REUTERSDSS_MSG_ERROR, REUTERSDSS_MSG_INFORMATION and REUTERSDSS_MSG_WARNING are defined in the domain “exceptionType”.



Open the Task Station ([Navigator > Processing > Task Station](#)).

New Task Station – Add a report to monitor Reuters DSS exceptions.



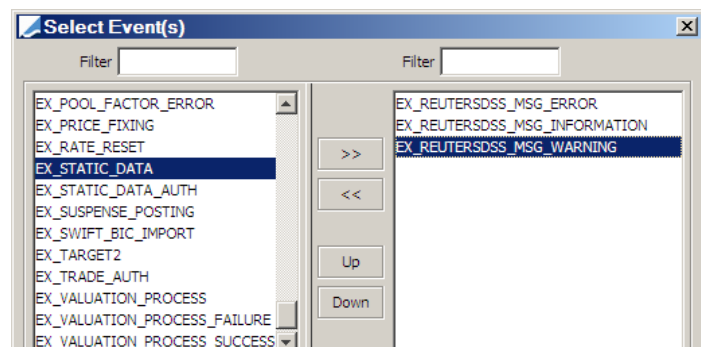
Report Configurations [X]

Task Station Tabs | **Task Enrichment Filters**

Search: Reuters DSS Exceptions

Name	Value
Tab Name	Reuters DSS Exceptions
Workflow Types	Exception
Books	__ANY__
Book Attributes	
Event Types	EX REUTERSDSS_MSG_ERROR,...
Priorities	LOW, NORMAL, HIGH, CRITICAL...
Task Statuses	NEW, UNDER_PROCESSING, CO...
Enrichment Columns Filter	
Task Date Type	NewDatetime
From Tenor	-1D
To Tenor	+1D

Old Task Station - Add a Reuters DSS Tab to the Task Station: select [Task Station > Configure > User Config](#) to open the User Task Station Defaults window, and create a tab for the following events:



Select Event(s) [X]

Filter: []

Filter: []

EX_POOL_FACTOR_ERROR
EX_PRICE_FIXING
EX_RATE_RESET
EX_STATIC_DATA
EX_STATIC_DATA_AUTH
EX_SUSPENSE_POSTING
EX_SWIFT_BIC_IMPORT
EX_TARGET2
EX_TRADE_AUTH
EX_VALUATION_PROCESS
EX_VALUATION_PROCESS_FAILURE
EX_VALUATION_PROCESS_SUCCESS

>>
<<
Up
Down

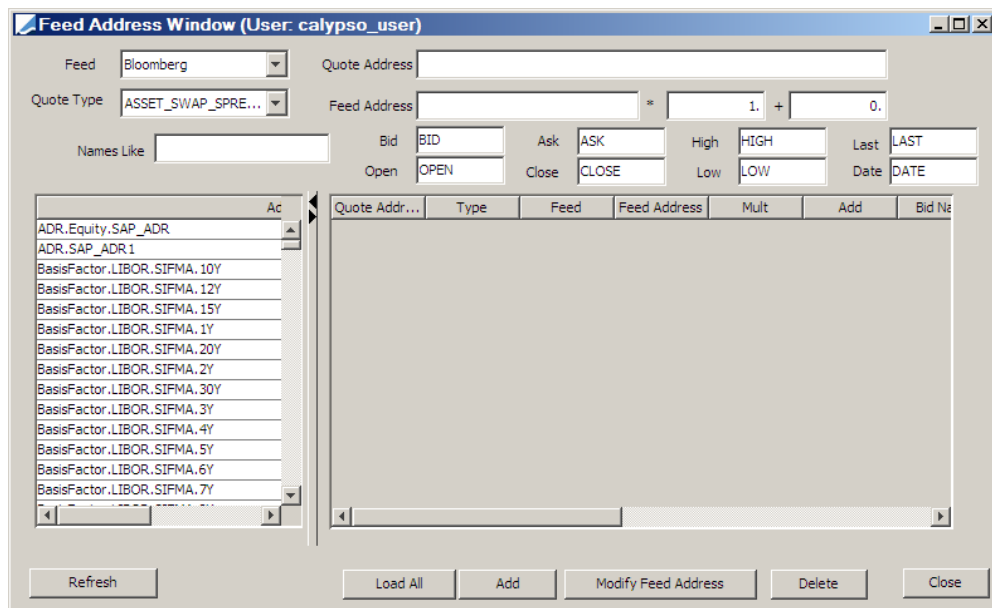
EX REUTERSDSS_MSG_ERROR
EX REUTERSDSS_MSG_INFORMATION
EX REUTERSDSS_MSG_WARNING

2.5 Configuring Feed Addresses for Reuters DSS

2.5.1 Manual Process

You must map each incoming RDDS Quote address to its Calypso counterpart.

Launch the Feed Address window ([Navigator > Configuration > Market Data > Feed Address Mapping](#)).



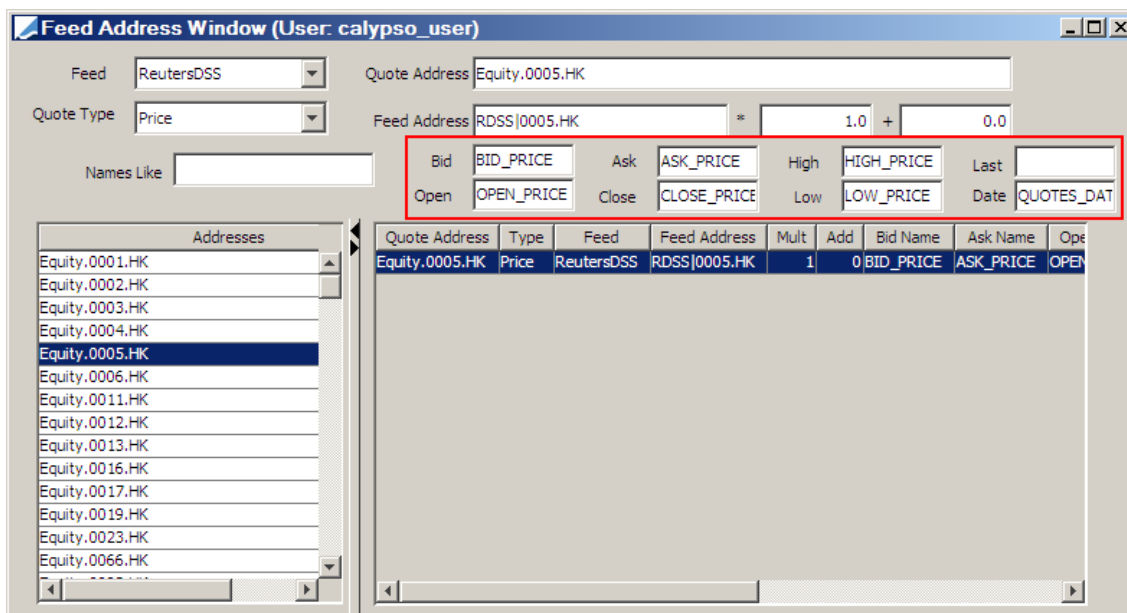
The screenshot shows the 'Feed Address Window' for user 'calypso_user'. It includes a 'Feed' dropdown set to 'Bloomberg', a 'Quote Address' field, and a 'Quote Type' dropdown set to 'ASSET_SWAP_SPRE...'. Below these are 'Names Like' and 'Feed Address' fields with a formula editor showing '* 1. + 0.'. There are also buttons for 'Bid', 'Ask', 'High', 'Low', 'Open', 'Close', 'Last', and 'Date'. A list of predefined addresses is shown on the left, including 'ADR.Equity.SAP_ADR' and 'BasisFactor.LIBOR.SIFMA.10Y'. At the bottom are buttons for 'Refresh', 'Load All', 'Add', 'Modify Feed Address', 'Delete', and 'Close'.

- » From the **Feed** dropdown listbox, select the ReutersDSS feed that was created during Feed Configuration.
- » (Optional) Click **Load All** to load any existing addresses configured for Reuters DSS.
- » Select a predefined address.
- » Enter the Reuters DSS feed address.

If you are not using a prefix, enter the feed address, for example 0005.HK.

If you are using a prefix (RDSS for example), add the prefix in the feed address with a pipe character as separator, for example RDSS|0005.HK.

- » Modify the listed data items for Reuters DSS:
 - Bid: BID_PRICE
 - Ask: ASK_PRICE
 - Open: OPEN_PRICE
 - Close: CLOSE_PRICE
 - High: HIGH_PRICE
 - Low: LOW_PRICE
 - Date: QUOTES_DATE
 - Last: Leave this entry blank.



The screenshot shows the 'Feed Address Window' for user 'calypso_user'. It includes fields for 'Feed' (ReutersDSS), 'Quote Address' (Equity.0005.HK), 'Quote Type' (Price), and 'Feed Address' (RDSS|0005.HK). A red box highlights the mapping table for the feed address, which maps fields like BID_PRICE, ASK_PRICE, HIGH_PRICE, LOW_PRICE, OPEN_PRICE, CLOSE_PRICE, and QUOTES_DAT to their respective feed address components. Below this, there is a list of addresses on the left and a table of feed address mappings on the right.

Quote Address	Type	Feed	Feed Address	Mult	Add	Bid Name	Ask Name	Open
Equity.0005.HK	Price	ReutersDSS	RDSS 0005.HK	1	0	BID_PRICE	ASK_PRICE	OPEN

» Save the feed mapping. Repeat as needed for all the quotes you want to retrieve from Reuters DSS.

2.5.2 Automated Process

You can use the scheduled task RDSS_UPDATE_INSTRUMENTS to add Bond instruments to the Feed Address Mapping based on a Bond report template. The ST also supports automatic update of Equity instruments based on a Equity Report template.

Bond Report Template

You need to configure a Bond report template that contains the bonds to be added to the Feed Address Mapping. Example:

Bond Report (7/15/21 6:48:25 AM) / US Treasury Bonds/Notes

CUSIP	PRODUCT_CODE.ISIN	PRODUCT_CODE.RIC	PRODUCT_CODE.BB_TICKER	PRODUCT_CODE.TICKER	Class	Issuer	Coupon	Mat Date
912810QQ4					Bond	GOVT. OF USA	4.375	05/15/2041
912810QP6	US912810QP66		TII		Bond	TSY INFL IX N/B	2.125	02/15/2041
912810QC5	US912810QC53		T		Bond	US TREASURY N/B	4.500	08/15/2039
912810EX2	US912810EX29		T		Bond	US TREASURY N/B	6.750	08/15/2026

To support multiple Reuters Identifiers, (RIC, ISIN, SED etc.) for bonds, the Bond report template can be configured with multiple product codes (PRODUCT_CODE.RIC, PRODUCT_CODE.ISIN, PRODUCT_CODE.SEDOL etc.) and a priority can be defined using the SecCodePriority mapping:

Name = RDSS/SecCodePriority

Interface Value = <sec code>

Calypso Value = <priority> (1 is the highest priority)

Example:

Name:	RDSS/SecCodePriority
Interface Value:	RIC
Calypso Value:	1

The default priorities are as follows:

RIC = 1

ISIN =2

SEDOL = 3

TICKER = 4

The Identifier Type field (sec code) is editable in Reuters DataScope Select. If modified, the updated configuration needs to be uploaded to the Reuters DSS engine.

Reuters DataScope Select

Configuration Help

Configuration

- IntraDay Pricing
- Bond Schedules
- Timeseries Pricing
- TSTestConfig2
- TSConfig1
- EOD Pricing
- EODConfig
- Corporate Actions
- Terms and Conditions
- TnCConfig1
- Price History
- PHConfig1

Report Type : EOD Pricing

Configuration ID : 1013

Configuration Name : EODConfig

Pricing Environment : BACKOFFICE

Report Template Instruments Schedules

> Instruments > EODInstrument

Instrument Template ID : 1033

Instrument Template : EODInstrument

Import Instruments Export Instruments Add Instrument Delete Instrument

Calypso Identifier	Identifier Type	Reuters Identifier
FX.USD.ARS	RIC	USTARTSD1=ME
FX.EUR.GBP	RIC	EURGBP=R
Bond.RDSS-ARARGE...	ISIN	ARARGE03G712
Bond.RDSS-ARARGE...	ISIN	ARARGE03E097

Equity Report Template

To automatically update Equity instruments based on an Equity Report template, create an Equity report template that contains the equities to be added to the Feed Address Mapping.

Example:

Equity Report (1/24/23 8:26:22 AM) / Equity_test

Report Data View Export Market Data Equity Report Utilities Help

Criteria

Name	PRODUCT_CODE.RIC	Corporate	Country	Exchange
0291.HK	0291.HK	Reuters DSS	HONG KONG	Reuters DSS
0700.HK	0700.HK	Reuters DSS	CAYMAN ISLANDS	Reuters DSS
1398.HK	1398.HK	Reuters DSS	CHINA	Reuters DSS
2600.HK	2600.HK	Reuters DSS	CHINA	Reuters DSS
0688.HK	0688.HK	Reuters DSS	HONG KONG	Reuters DSS
BBY.NB	BBY.NB	Reuters DSS	UNITED STATES	Reuters DSS
CHRW.NB	CHRW.NB	Reuters DSS	UNITED STATES	Reuters DSS
BEN.NB	BEN.NB	Reuters DSS	UNITED STATES	Reuters DSS

Scheduled Task RDSS_UPDATE_INSTRUMENTS

Task Attributes	
REPORT TYPE	Bond
REPORT TEMPLATE NAME	US Treasury Bonds/Notes
REPORT FILE NAME	BOND_EXTRACT_RDSS
REPORT FORMAT	csv
CREATION DATE (yyyy-MM-DD)	2001-01-01
INSTRUMENT TEMPLATE NAME	EODPricingRPM
RDSS CONFIGURATION NAME	EODPricingRPM
TIMESTAMP FILENAME	
TIMESTAMP FORMAT	
FEED NAME	ReutersDSS
FEED ADDRESS PREFIX	RDSS
BID NAME	BID_PRICE
ASK NAME	ASK_PRICE
HIGH NAME	HIGH_PRICE
LOW NAME	LOW_PRICE
OPEN NAME	OPEN_PRICE
CLOSE NAME	CLOSE_PRICE
LAST NAME	LAST_PRICE
DATE NAME	QUOTES_DATE
MULT COEF	1
ADD COEF	1

Task Attributes

- **REPORT TYPE** – Set to Bond.
- **REPORT TEMPLATE NAME** – Select a Bond report template.
- **REPORT FILE NAME** - Full path of the report file to be created.
- **REPORT FORMAT** – Set to csv.
- **CREATION DATE** – Report creation date.
- **INSTRUMENT TEMPLATE NAME** – Select the RDSS Instrument template
- **RDSS CONFIGURATION NAME** – Select the RDSS Configuration name to be updated. If left blank, then all the configurations using the given RDSS Instrument template will be updated.
- **TIMESTAMP FILENAME** – Non editable – Default to true.
- **TIMESTAMP FORMAT** – Non editable defaults to “yyyyMMddHHmmss”.

- **FEED NAME** – Select the RDSS feed name to be updated.
- **FEED ADDRESS PREFIX** – Enter the feed address prefix.
- **BID NAME** – Enter the mapping for bid name. Can be left blank.
- **ASK NAME** – Enter the mapping for ask name. Can be left blank.
- **HIGH NAME** – Enter the mapping for high name. Can be left blank.
- **LOW NAME** – Enter Mapping for low name. Can be left blank.
- **OPEN NAME** - Enter the mapping for open name. Can be left blank.
- **CLOSE NAME** – Enter the mapping for close name. Can be left blank.
- **LAST NAME** – Enter the mapping for last name. Can be left blank.
- **DATE NAME** – Enter the mapping for date name. Can be left blank.
- **MULT COEF** – Enter the multiplication coefficient for feed address window. Default is 1.
- **ADD COEF** – Enter the addition coefficient for feed address window. Default is 0.

The feed addresses are created for the bonds selected in the Bond report template.

Quote Address	Type	Feed	Feed Address	Mult	Add	Bid Name	Ask Name	Open Name
Bond. US TREASURY .05-15-2041.4.37500	CleanPrice	ReutersDSS	RDSS912810QQ4	1	1	BID_PRICE	ASK_PRICE	OPEN_PRICE
Bond.T 4 1/2 08/15/39.08-15-2039.4.50000	CleanPrice	ReutersDSS	RDSSUS912810QC53	1	1	BID_PRICE	ASK_PRICE	OPEN_PRICE
Bond.TII 2 1/8 02/15/41.02-15-2041.2.12500	CleanPrice	ReutersDSS	RDSSUS912810QP66	1	1	BID_PRICE	ASK_PRICE	OPEN_PRICE

To automatically add Equity to feed address mapping, create the ST as shown in example below. The task attribute **REPLACE INSTRUMENT LIST** can be set to **YES** if user wants to replace the instruments in the template . Set it to **NO** to add new instruments to the existing list. Default value for this attribute is No (i.e. Add new)

Task Description

Task Type: RDSS_UPDATE_INSTRUMENTS

External Reference: EOD_Pricing_RDSS

Comments: EOD_Pricing_RDSS

Description: EOD_Pricing_RDSS

Execution Parameters

Attempts: 1 Retry After: 0 minutes Expected Execution Time (SLA): 10 minutes

JVM Settings: -Xms512m -Xmx1024m

Log Settings: ...

Task Notification Options

☐ Send Emails ☐ Publish Business Events To User: calypso_user

Common Attributes

Task ID

15621

Processing Org

PO

Trade Filter

Filter Set

Pricing Environment

OFFICIAL

Timezone

America/New_York

Valuation Time Hour

Valuation Time Minute

Undo Time Hour

0

Undo Time Minute

0

Valuation Date Offset

From Days

0

To Days

0

Pricer Measures

Business Holidays

Task Attributes

REPORT TYPE

Equity

REPORT TEMPLATE NAME

Equity_test

REPORT FILE NAME

EODPricing

REPORT FORMAT

csv

CREATION DATE (yyyy-MM-DD)

2000-01-01

BOND ISSUE DATE FILTERING

YES

INSTRUMENT TEMPLATE NAME

EODPricing

REPLACE INSTRUMENT LIST

YES

RDSS CONFIGURATION NAME

EODPricing

TIMESTAMP FILENAME

TIMESTAMP FORMAT

FEED NAME

ReutersDSS

FEED ADDRESS PREFIX

RDSS|

BID NAME

BID_PRICE

ASK NAME

ASK_PRICE

HIGH NAME

HIGH_PRICE

LOW NAME

LOW_PRICE

OPEN NAME

OPEN_PRICE

CLOSE NAME

CLOSE_PRICE

LAST NAME

LAST

DATE NAME

QUOTES_DATE

MULT COEF

1

ADD COEF

0

2.6 Engine Configuration

The Reuters DSS engine is configured in the Engine Manager of Web Admin: event subscription and engine parameters.

You may need to add this engine if it is not available for configuration: Create a new engine called ReutersDSSEngine with class name com.calypso.engine.reutersdss.ReutersDSSEngine.

It subscribes to the following events: PSEventReutersDSS.

Engine Configuration

Engine Name: ?	Engine ID:
ReutersDssEngine	109
Engine Class:	
com.calypso.engine.reutersdss.ReutersDSSEngine	
Display Name: ?	Application Type:
ReutersDSS Engine	EngineServer
Description:	
Reuters DSS Engine	
Persisted Event Configuration:	
<div>PSEventAccountBilling</div> <div>PSEventReutersDSS</div>	
Event Filters:	
<div>AllTransfersKnownEventFilter</div>	
Engine Manager Configuration:	Start on Startup:
engineserver	<input type="checkbox"/>

Please refer to Calypso Web Admin documentation for complete details.

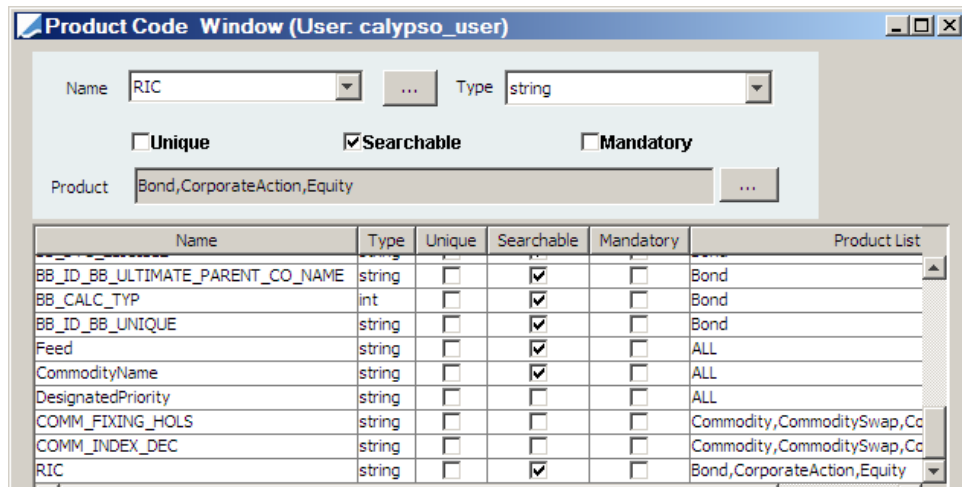
2.7 Configure Calypso Product Codes

Calypso Product codes are product attributes. In the Reuters DSS Integration, Calypso obtains three product codes from Reuters DataScope Select

(https://customers.reuters.com/a/productsupport/Datascope/GCODES/ds_subtype_cds.html):

- RIC
- Reuters_CCME_ID
- Reuters_DIVME_ID

Launch the Product codes window (**Navigator > Configuration > Product > Code**)



Product Code Window (User: calypso_user)

Name: RIC ... Type: string

☐ Unique ☒ Searchable ☐ Mandatory

Product: Bond,CorporateAction,Equity ...

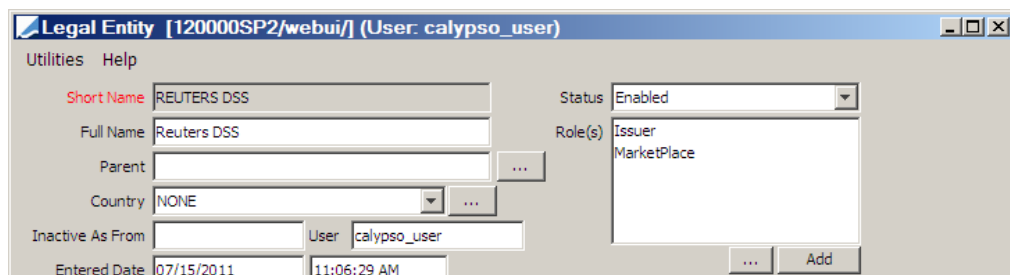
Name	Type	Unique	Searchable	Mandatory	Product List
BB_ID_BB_ULTIMATE_PARENT_CO_NAME	string	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Bond
BB_CALC_TYP	int	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Bond
BB_ID_BB_UNIQUE	string	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Bond
Feed	string	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	ALL
CommodityName	string	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	ALL
DesignatedPriority	string	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	ALL
COMM_FIXING_HOLS	string	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	Commodity,CommoditySwap,Cc
COMM_INDEX_DEC	string	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	Commodity,CommoditySwap,Cc
RIC	string	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Bond,CorporateAction,Equity

- » From the **Name** dropdown, select RIC. If RIC is not found on the list, click ... next to the **Name** dropdown to manually add the RIC product code using the Add Domain Window.
- » Set the **Type** to String.
- » Check **Searchable**.
- » Click ... next to the **Product** field, then use the Select Product(s) window to add Equity, Bond, EquityIndex and CorporateAction to the RIC Product code.
- » Click **Save** to store your changes to the database.
- » Repeat for **Reuters_CCME_ID** and save – The Product field should contain only CorporateAction.
- » Repeat for **Reuters_DIVME_ID** and save – The Product field should contain only CorporateAction.

2.8 Add a Dummy Legal Entity for Reuters DSS

If a lookup for an Issuer or Marketplace Legal Entity fails, then to show that the instrument was created using data obtained via Reuters DSS, Calypso can assign a default (or dummy) Legal Entity to the respective static data.

Add a dummy Legal Entity named “Reuters DSS,” having the Issuer and Marketplace roles ([Navigator > Configuration > Legal Data > Entities](#)):



Legal Entity [120000SP2/webui/] (User: calypso_user)

Utilities Help

Short Name: REUTERS DSS Status: Enabled

Full Name: Reuters DSS Role(s): Issuer, MarketPlace

Parent: ...

Country: NONE ...

Inactive As From: User: calypso_user

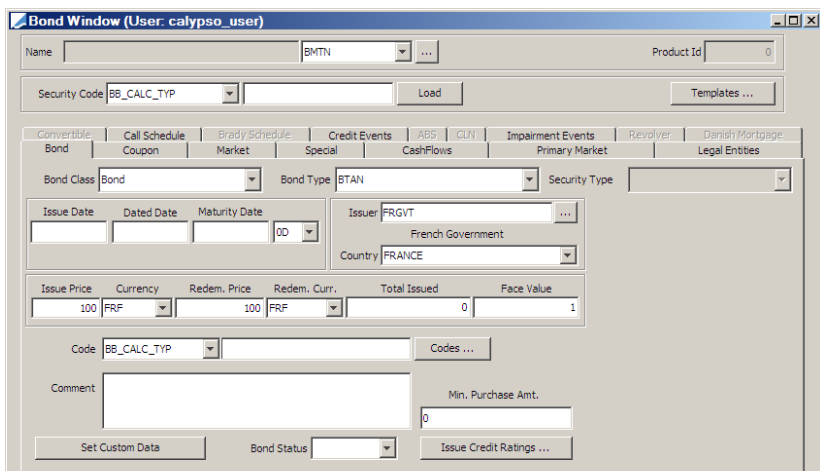
Entered Date: 07/15/2011 11:06:29 AM

... Add

2.9 Configuring Calypso Bond Templates for Reuters DSS

Bond templates are used for the Reuters DSS terms and conditions report type, where Bonds have various permutations of criteria to determine which bond type to save into the Calypso database. The bond templates are used as fallback defaults when a value from Reuters DataScope is missing, insufficient, or when a combination of data from the import file is used to derive the data for a special or specific bond within Calypso.

You can define specific templates to map the bond's definition to the incoming Reuters DataScope bond data (https://customers.reuters.com/a/productsupport/Datascope/GCODES/holiday_cal_cds.html). Please refer the - **Defining Bond Products** topic in the Calypso Documentation Portal Help System. for the procedure the procedure to create a Bond Template.

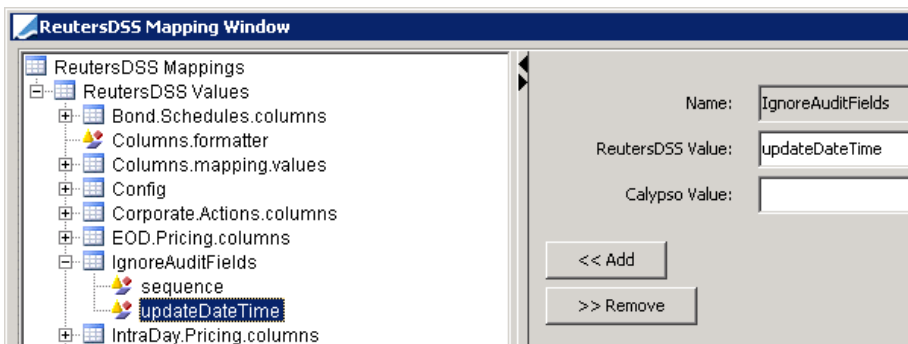


The screenshot shows the 'Bond Window' interface. At the top, there's a 'Name' field with 'BMTN' and a 'Product Id' field with '0'. Below that is a 'Security Code' dropdown set to 'BB_CALC_TYP' and a 'Load' button. To the right is a 'Templates ...' button. The main area has several tabs: 'Convertible', 'Call Schedule', 'Bond Schedule', 'Credit Events', 'ABS', 'CUN', 'Impairment Events', 'Repayable', and 'Dividend Mortgage'. The 'Bond Schedule' tab is active, showing 'Bond Class' as 'Bond' and 'Bond Type' as 'BTAN'. Below this, there are fields for 'Issue Date', 'Dated Date', 'Maturity Date', 'Issue Price' (100), 'Currency' (FRF), 'Redem. Price' (100), 'Redem. Curr.' (FRF), 'Total Issued' (0), and 'Face Value' (1). There's also a 'Country' dropdown set to 'FRANCE'. At the bottom, there's a 'Comment' field, a 'Min. Purchase Amt.' field set to '0', and buttons for 'Set Custom Data', 'Bond Status', and 'Issue Credit Ratings ...'.

2.10 Audit

Audit records are saved for changes to the following components, provided they are added to the domain "classAuditMode": ReutersDSSConfiguration, ReutersDSSReportTemplates, ReutersDSSReportColumns, ReutersDSSInstruments, ReutersDSSSchedules and ReutersDSSProductMapping.

You can use IgnoreAuditFields in the ReutersDSSMapping window to provide a list of fields for which audit is not required.



The screenshot shows the 'ReutersDSS Mapping Window'. On the left is a tree view of 'ReutersDSS Mappings' with various categories like 'ReutersDSS Values', 'Columns.formatter', 'Columns.mapping.values', 'Config', 'Corporate.Actions.columns', 'EOD.Pricing.columns', 'IgnoreAuditFields', 'sequence', 'updateDateTime', and 'IntraDay.Pricing.columns'. The 'IgnoreAuditFields' category is selected. On the right, there's a configuration area with 'Name' set to 'IgnoreAuditFields', 'ReutersDSS Value' set to 'updateDateTime', and 'Calypso Value' set to an empty field. Below this are buttons for '<< Add' and '>> Remove'.

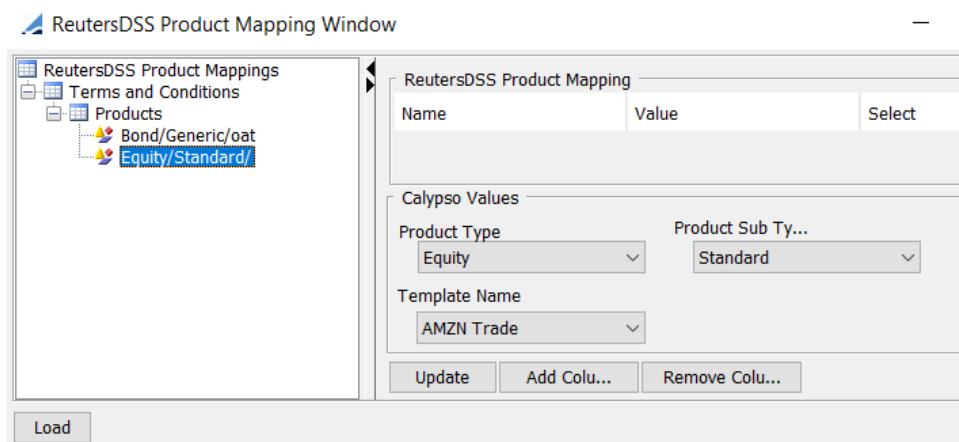
Reuters DSS Data Mapping

3.1 Product Mapping

The Reuters DataScope Product Mapping Window is where you will configure and manipulate various permutations of the incoming Bond, Equity, Equity Index and ADR instruments to filter the incoming data from Reuters into the correct instruments in Calypso.

Release 1.0 supports the Terms and Conditions Report Type.

From the Reuters DataScope Select Window (menu action `reutersdss.ui.ReutersDSSServerWindow`), launch the RDSS Product Mapping window using **Configuration > Configure Product Mapping**:

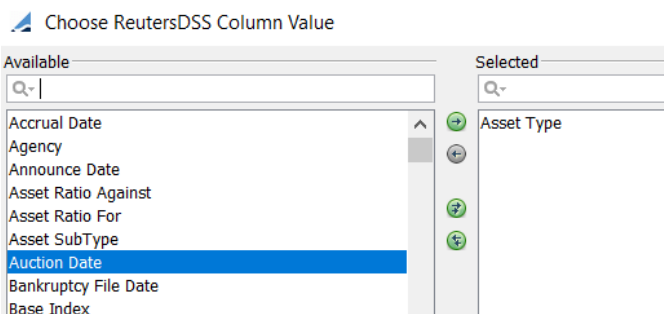


- » Select Bond from the **Product Type** as drop down list box. This example depicts a Bond setup. Choose the **Product Type** that matches the data from Reuters DataScope.
- » Select Generic from the **Product Sub Type** drop down listbox.
- » Select oat from the **Template Name** drop down listbox.
- » Click **Update** to save record into database.

Saved values appear in the product mapping tree in the left-hand panel.

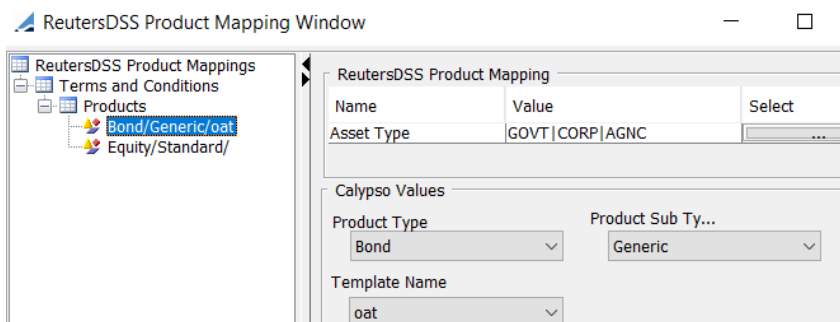
When adding a new record, always highlight the Product key to avoid modifying an existing record.

- » Next, you must create rules to filter the data. With a record selected, click **Add Columns** to launch the Reuters DSS Choose Column Value window.



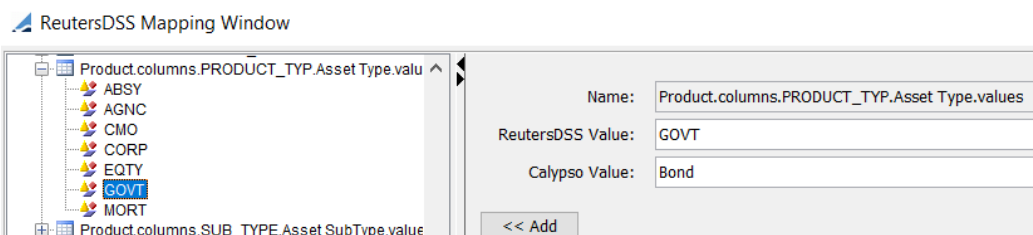
Select columns as needed then click POK. The selected columns will appear in the **Reuters DSS Product Mapping** table.

- » For each row in the **ReutersDSS Product Mapping** table, click **...** and select one or more values. These fields and the selected values become import rules for incoming data and work with field mappings. For the example below, **Asset Type**, the selected values are GOVT, CORP, and AGNC:



To make new values available for creating rulesets, add them using the Reuters DSS Mapping Window. Navigate to the desired key and add new entries as necessary. The naming convention to locate the key in the Product Mapping Window is:

Product.columns.<Calypso Column Name>.<Reuters Column>.values



3.2 Report Types and Mapping Values

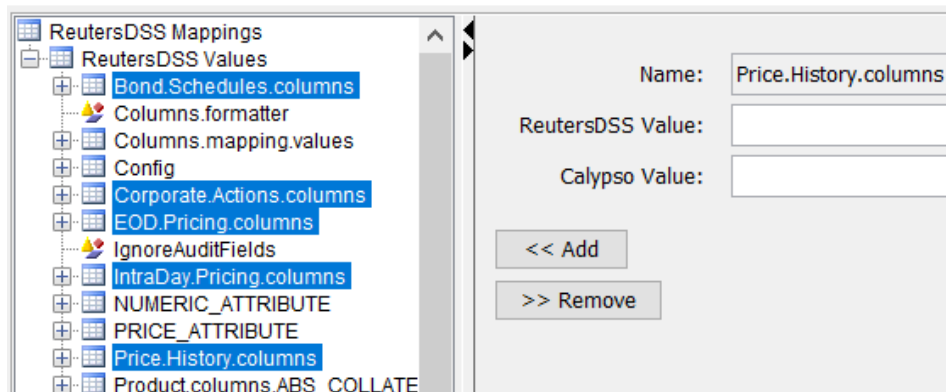
Each report type within the RDSS Integration module has at least three lists of mapping values:

- Request Mapping List
- Mandatory Mapping List
- Integration Mapping List

3.2.1 Request Mapping List

The Request Mapping List consists of all data fields (and their respective data types) that can be requested from the Reuters DataScope server.

 ReutersDSS Mapping Window




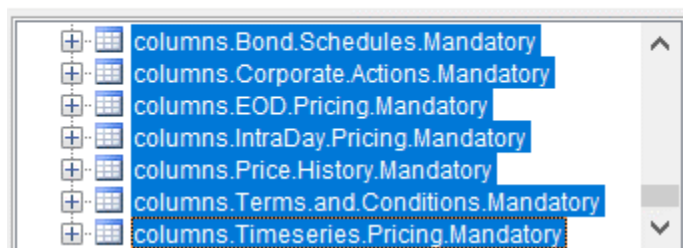
Available Request Mappings

- TimeSeries.Pricing.columns
- Price.History.columns
- EOD.Pricing.columns
- IntraDay.Pricing.columns
- Terms.and.Conditions.columns
- Bond.Schedules.columns
- Corporate.Actions.columns
- Tranche.Factor.History.columns

3.2.2 Mandatory Mapping List

The Mandatory Mapping List is used in the **Report Columns** collapsible pane to validate fields prior to saving records into database. This mapping function assists users in determining which fields must be requested from the Reuters Datascope Select server to obtain the required data:

 ReutersDSS Mapping Window



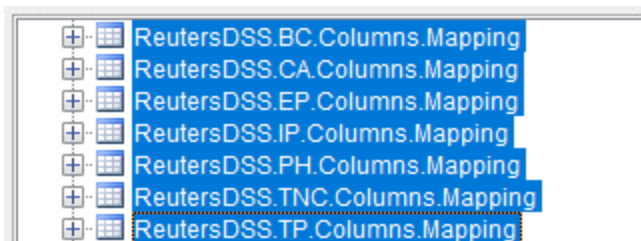
Available Mandatory Mappings

- columns.Timeseries.Pricing.Mandatory
- columns.Price.History.Mandatory
- columns.EOD.Pricing.Mandatory
- columns.IntraDay.Pricing.Mandatory
- columns.Terms.and.Conditions.Mandatory
- columns.Bond.Schedules.Mandatory
- columns.Corporate.Actions.Mandatory
- columns.Tranche.Factor.History.Mandatory

3.2.3 Integration Mapping List

The Integration Mapping List is only used with an import Scheduled Task to determine which Reuters field(s) map to which Calypso column(s). The import handler maps each imported field to its Calypso counterpart prior to invoking the save process on each record in the Reuters DataScope Select report file:

ReutersDSS Mapping Window



Available Integration Mappings

- ReutersDSS.TP.Columns.Mapping
- ReutersDSS.PH.Columns.Mapping
- ReutersDSS.EP.Columns.Mapping
- ReutersDSS.IP.Columns.Mapping
- ReutersDSS.TNC.Columns.Mapping
- ReutersDSS.BC.Columns.Mapping
- ReutersDSS.Corporate.Actions.Columns.Mapping
- ReutersDSS.TFH.Columns.Mapping

Keywords

Users can add hardcoded values to the data stored in Calypso by making use of the Integration Mappings. Three keywords determine how the predefined values are applied during the mapping process:

- DEFAULT
- TYPE
- FIELDS

Default Keyword

The **Default** keyword makes use of predefined values that are hardcoded for specific imported data. The format for this mapping is:

DEFAULT#FIELD_NAME#VALUE_TO_USE

Name:	ReutersDSS.TNC.Columns.Mapping
ReutersDSS Value:	DEFAULT#BOND_STATUS#PENDING
Calypso Value:	BOND_STATUS

For example:

DEFAULT#STATUS#PENDING

The value of the Status field of records imported using the above mapping would be PENDING.

Type Keyword

The **Type** keyword maps multiple RDSS fields to a single Calypso field. The format for this mapping is:

TYPE#FIELD_NAME1#...FIELD_NAME n #CALYPSO_FIELD_NAME

Name:	ReutersDSS.TNC.Columns.Mapping
ReutersDSS Value:	TYPE#Debt Type#Day Count Code#BOND_COMMENT
Calypso Value:	BOND_COMMENT

For example:

TYPE#Debt Type#Day Count Code#BOND_COMMENT

The value stored in the Calypso Bond Comment Field would contain the RDSS values for Debt Type and Day Count Code.

Fields Keyword

The **Fields** keyword maps a single RDSS field to multiple Calypso fields. The format for this mapping is:

Reuters Value: FIELDS#RDSS_FIELD_NAME

Calypso Value: CALYPSO_FIELD1#CALYPSO_FIELD2...

Name:	ReutersDSS.TNC.Columns.Mapping
ReutersDSS Value:	FIELDS#Currency Code
Calypso Value:	CURRENCY#REDEM_CURR

For example:

Reuters Value: FIELDS#Currency Code

Calypso Value: CURRENCY#REDEM_CURR

The above example maps the RDSS Currency code to the Calypso fields, Currency and Redemption Currency.

3.2.4 Product Mapping Keys

Bond ABS Collateral Mapping

Asset-Backed Bond Collateral is mapped to Reuters DataScope's Asset Subtype field.

The Product.columns.ABS_COLLATERAL.AssetSubType.values mapping key contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/ds_subtype_cds.html

Day Count Mapping

DayCount is mapped to the RDSS Day Count Code subtype field.

The Product.columns.ACC_DAYCOUNT.Day Count Code.values mapping key contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/day_cnt_cds.html

Agency Mapping

DayCount is mapped to the RDSS Day Count Code subtype field.

The Product.columns.AGENCY.agency.values mapping key contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/mort_agency_cds.html

Bond Holiday Mapping

Bond Holidays are mapped to the RDSS Holiday Convention Code.

The Product.columns.BOND_HOLIDAYS.Coupon Payment Holiday Convention Code.values mapping key contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/holiday_cal_cds.html

Bond Schedule Exercise Type Mapping

Bond Schedule Exercise Type is mapped to the RDSS Option field.

The Product.columns.BS_EXCER_TYP.Option.values mapping key contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/call_opt_cds.html

CLN Seniority Mapping

CLN Seniority is mapped to the RDSS Seniority Code field.

The Product.columns.CLN_SENIORITY.Seniority Code.values contains the mapping values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/seniority_type_cds.html

Date Roll Mapping

Date Roll is mapped to the RDSS Payment Rule Code field.

The Product.columns.DATE_ROLL.Payment Rule Code.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/holiday_rule_cds.html

Frequency Mapping

Frequency is mapped to the RDSS Frequency field.

The Product.columns.FREQUENCY.Frequency.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/freq_cds.html

Payment Rule Mapping

Payment Rule is mapped to the RDSS Payment Rule Code field.

The Product.columns.PAYMENT_RULE.Coupon Payment Rule Code.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/holiday_rule_cds.html

Price Decimal Mapping

Price Decimal is mapped to the RDSS Price Quote Rounding field.

The Product.columns.PRICE_DEC.Price Quote Rounding.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/rounding_cds.html

Product Type Mapping

Product Type is mapped to the RDSS Asset Type field.

The Product.columns.PRODUCT_TYP.Asset Type.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/ds_type_cds.html

Sub-type Mapping

Product Sub Type is mapped to the RDSS Asset Subtype field.

The Product.columns.SUB_TYPE.Asset SubType.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/ds_subtype_cds.html

Tick Size Mapping

Tick Size is mapped to the RDSS Price Quote Convention field.

The Product.columns.TICK_SIZE.Price Quote Convention.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/quote_convention_cds.html

Yield Method Mapping

Yield Method is mapped to the RDSS Yield Type field.

The Product.columns.YIELD_METHOD.Yield Type.values mapping key contains the values.

For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/Datascope/GCODES/yld_type_cds.html

Bond Index Mapping

Index is mapped to the RDSS Float Index Type field.

The “Product.columns.INDEX.Float Index Type.values” mapping key contains the values.

Calypso Value format is “<currency>.<index name>.<tenor>.<index source>”.

Example:

Name:	Product.columns.INDEX.Float Index Type.values
ReutersDSS Value:	AUBB3M
Calypso Value:	AUD.LIBOR.3M.LIBOR02

Bond Inflation Index Mapping

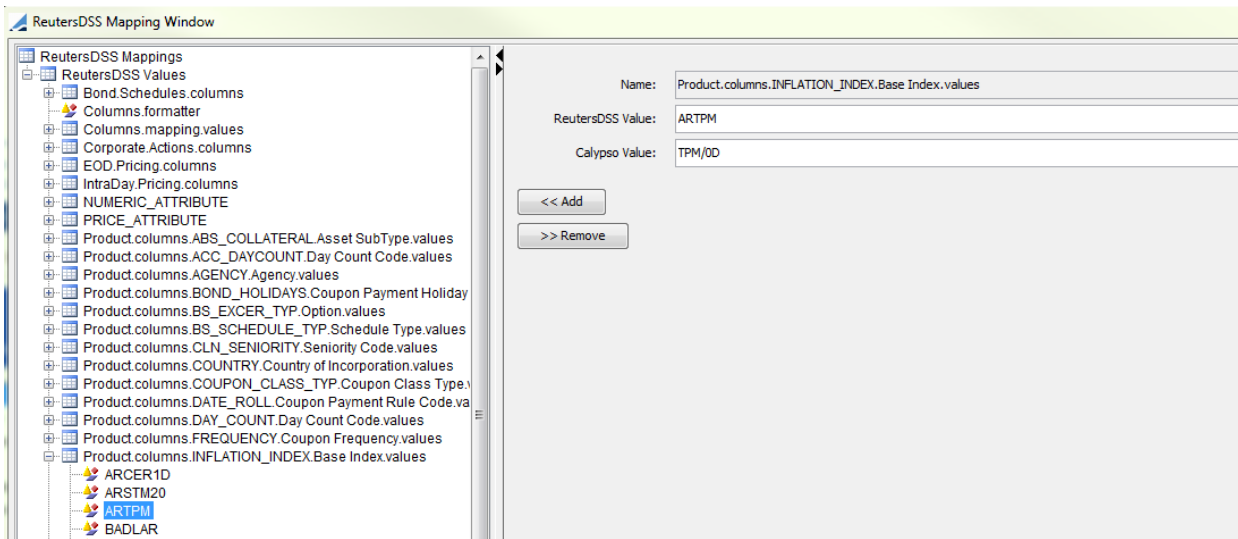
Inflation Index is mapped to the RDSS Base Index field.

The “Product.columns.INFLATION_INDEX.Base Index.values” mapping key contains the values.

Calypso value format for the field is Index Name and Tenor separated by ‘/’. E.g Calypso Value for BADLAR7DAV is BADLAR/7D

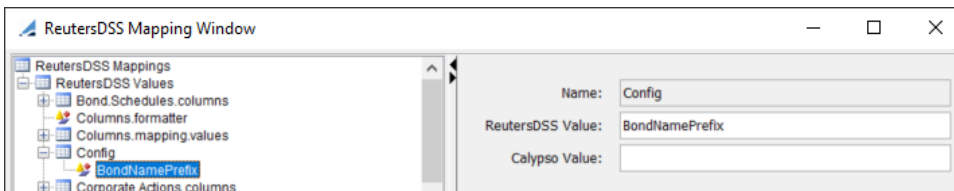
For further information and descriptions of the Reuters values, please refer to the Reuters Customer website:

https://customers.reuters.com/a/productsupport/datascope/gcodes/base_index_cds.html



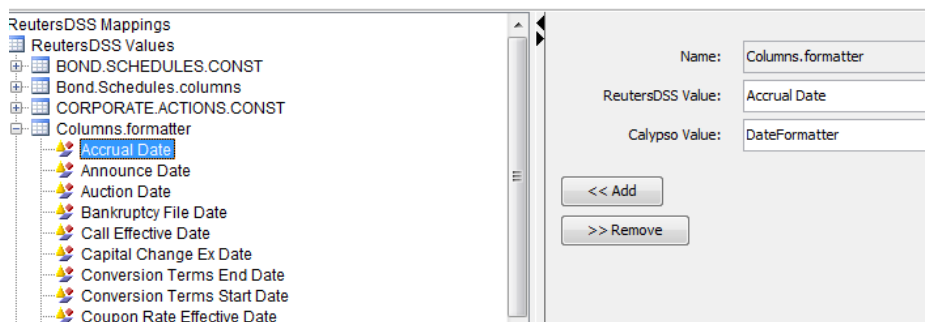
Bond Name Prefix

The prefix "RDSS-" is added to the Bond name if the following entry is present.



3.2.5 Using a Formatter or Changing a Data Type for a Specific Field

This feature allows the RDSS module to format the data for an individual field prior to saving the record to the database. The RDSS value is the Reuters field name and the Calypso value is the name of the custom formatter class name that RDSS should invoke during the import process. If the class is found within the application classpath, then RDSS will use the formatter to modify the data.



The class method signature must adhere to the format provided in the sample code shown below. The class name of the sample presented here is DateFormatter. Your classname can, of course, vary according to your implementation:

```
package com.calypso.tk.reutersdss.formatter;

public class DateFormatter implements Serializable, IFormatter{

    Public String format(String inValue,

        String reportType,

        String columnName)

    {

        return value;

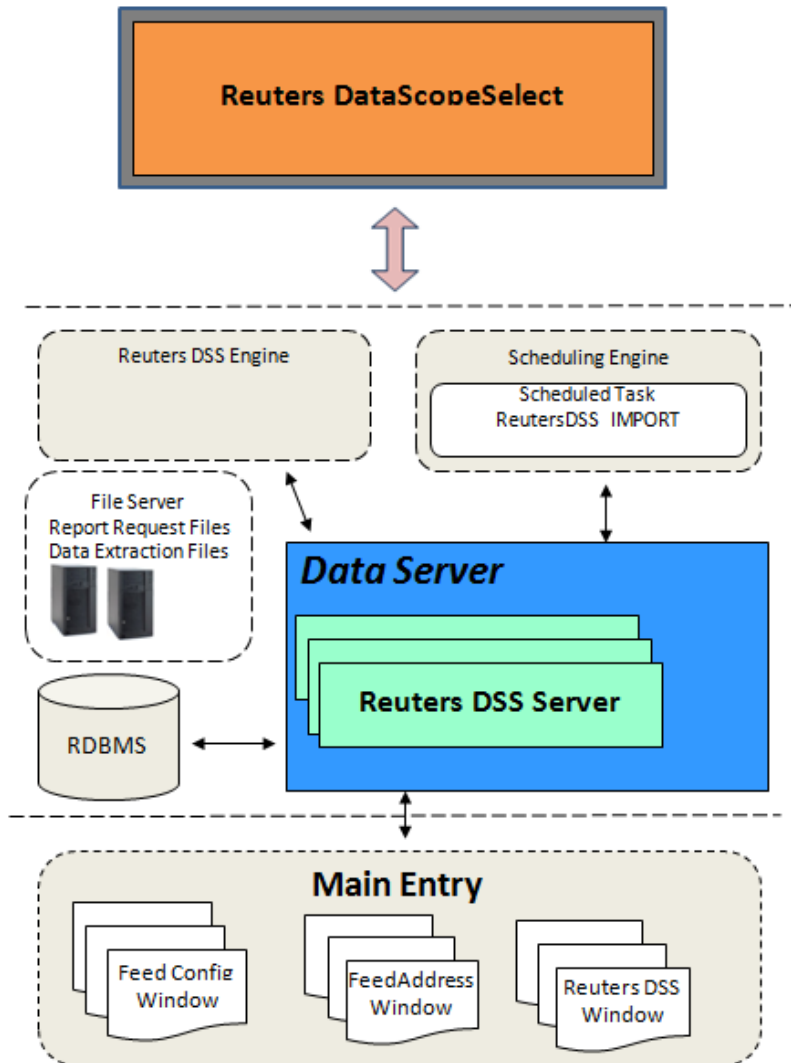
    }

}
```

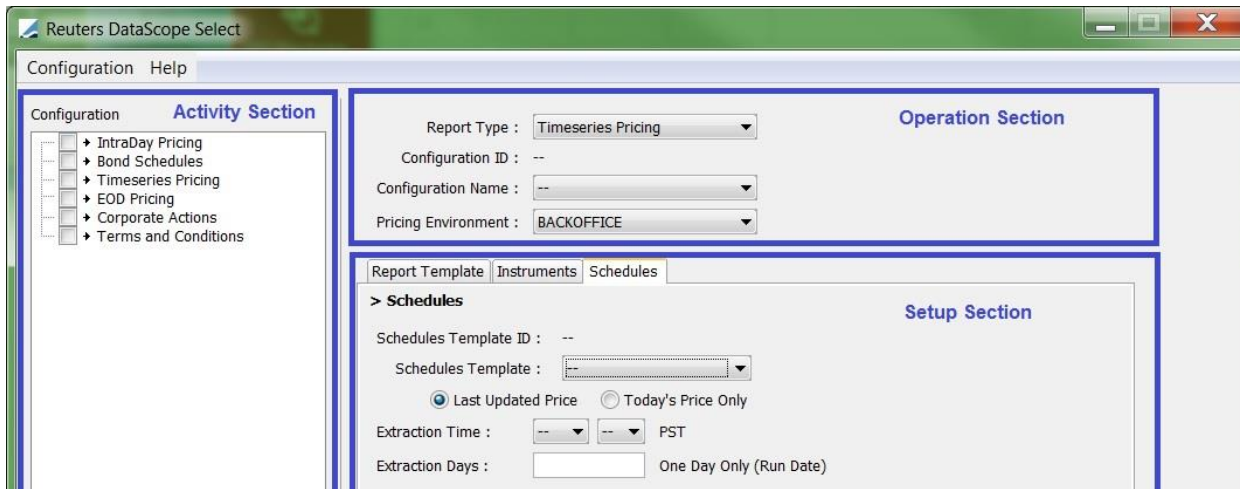
Requesting Data

4.1 Overview

This illustration provides a diagram of the RDSS Integration module:



You can request data using the Reuters DataScope Select window (menu action `reutersdss.ui.ReutersDSSServerWindow`). It provides information on Reuters DSS Engine events, access to configurations, and allows scheduling tasks.



The **Activity** section displays Engine and RDSS-related event information and displays status indicators for various operations. The **Operation** section lets the user select the items available in the **Setup** section. The **Setup** section is dynamically configured according to selections made in the **Operation** section. The **Setup** section is where users create the various templates that are used for data extraction requests sent to Reuters DataScope Select.

In addition, the Configuration Menu provides access to:

- **Configure Mapping** — Launches the Reuters DSS Mapping Window
- **Configure Product Mapping** — Launches the Reuters DSS Product Mapping window
- **Feed Configuration** — Launches the Calypso Feed Configuration Window with Reuters DSS preselected.
- **Check Connectivity** — Tests the RDSS Module's network connectivity to the Reuters DataScope Select Server.
- **Load All Report Columns**

4.2 Starting the ReutersDSSEngine

The Reuters DSS engine can be started from the Engine Manager in Web Admin.

Please refer to Calypso Web Admin documentation for complete details.

4.3 Requesting Quotes

Using Calypso's Reuters DataScope Select window, clients can obtain the following types of quotes:

- TimeSeries
- Price History
- End-of-Day
- IntraDay Pricing

Clients can obtain most data from Reuters DSS using any of three scheduling types. Those being one shot, weekly, and monthly.

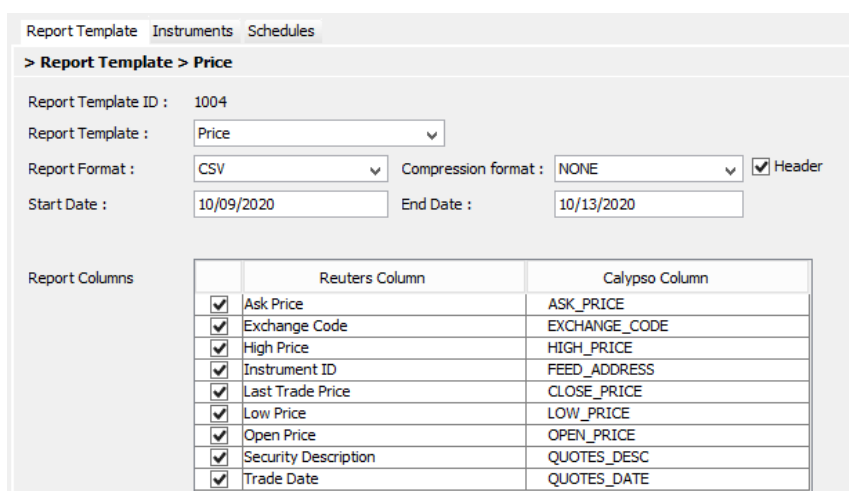
To prepare for Data Extraction, you must create a Report Template, an Instrument Template and a Schedule Template.

- The Report Template sets the details of the data you wish to request: report format and columns.
- The Instrument Template lists the instruments whose data you request.
- The Schedule Template defines the scheduling of the request and data import operation.

4.3.1 Report Templates

Data Extractions are created from Templates. To create a Report Template, follow the procedure below.

From the Reuters DataScope Select Window, select a report type from the Report Type dropdown listbox. The collapsible panels on the Reuters DSS window automatically change according to the selected Report Type.



	Reuters Column	Calypso Column
<input checked="" type="checkbox"/>	Ask Price	ASK_PRICE
<input checked="" type="checkbox"/>	Exchange Code	EXCHANGE_CODE
<input checked="" type="checkbox"/>	High Price	HIGH_PRICE
<input checked="" type="checkbox"/>	Instrument ID	FEED_ADDRESS
<input checked="" type="checkbox"/>	Last Trade Price	CLOSE_PRICE
<input checked="" type="checkbox"/>	Low Price	LOW_PRICE
<input checked="" type="checkbox"/>	Open Price	OPEN_PRICE
<input checked="" type="checkbox"/>	Security Description	QUOTES_DESC
<input checked="" type="checkbox"/>	Trade Date	QUOTES_DATE

- » Select the desired pricing environment from the Pricing Environment dropdown listbox. The RDSS data will be imported to the specified pricing environment.
- » Select a style from the Report Format dropdown listbox (e.g., CSV)
- » Select a Compression Format from the dropdown listbox. (Typically, NONE).
- » If desired, select (check) the Header box to retrieve data with column headings.
- » Enter any additional information that is specific to the desired Report Type, such as dates, etc.
- » In the Report Columns sections, select the columns you want to import.

The Reuters columns must be mapped to suitable Calypso columns.

See [Data Mapping Reference](#) for details.

- » Click **Save**. You will be prompted to enter a template name.

To modify a Report Template, select it from the **Report Template** dropdown list box, make the desired changes, then click **Save**.

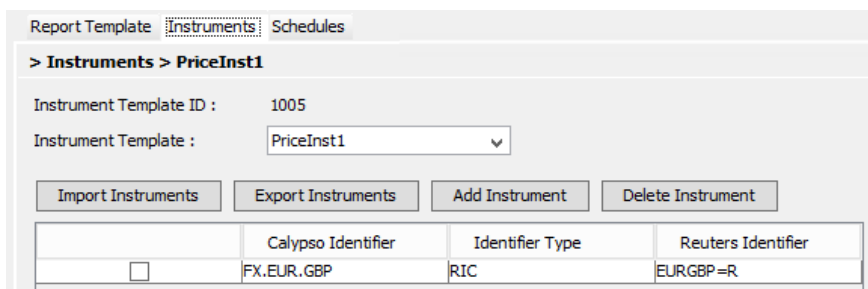
4.3.2 Instrument Templates

Data extractions contain the values for the instruments selected in the Instrument Template. From the Instruments Pane, you can interactively select instruments using the Select Instruments/Feed Address application or you can import a CSV file of instruments.

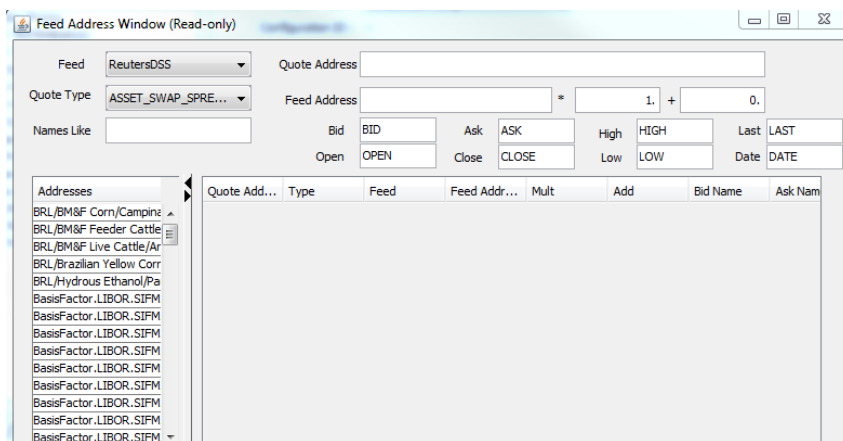
Interactive Selection

Use the following procedure to interactively create an Instrument Template:

- » Navigate to Instruments collapsible pane.



- » Click **Add Instrument**. The Select Instruments/Feed Address window application opens.



Select ReutersDSS (or the name corresponding to your Reuters DataScope Select Feed) from the Feed dropdown listbox.

Add required text for filtering criteria in Names Like textbox.

Click **Load for Filter** to load filtered instruments mapped for ReutersDSS into the table.

Click **Load All** to load all instruments mapped for ReutersDSS into the table.

Check (highlight) the desired instruments.

- » Click **Save**. You will be prompted to enter a template name.

To modify an Instrument Template, select it from the **Instrument Template** dropdown list box, make the desired changes, then click **Save**.


Import Selection

Use the following procedure to import a CSV file:

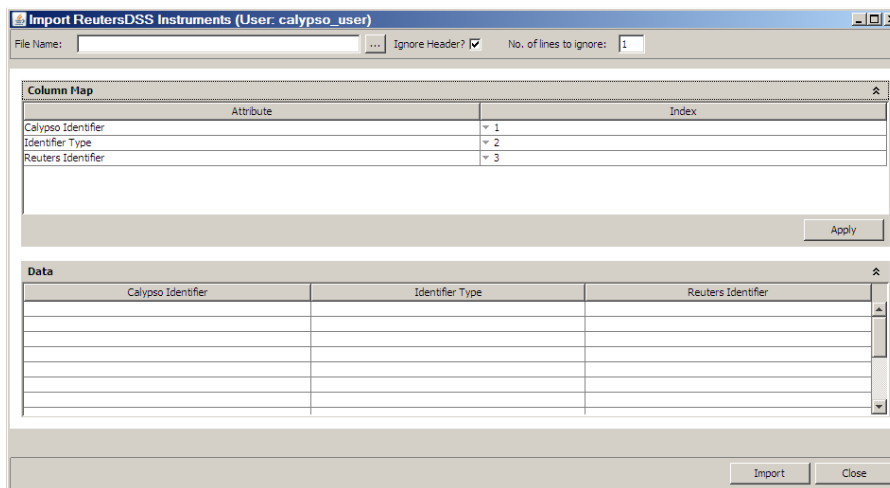
Prepare a comma-separated value (CSV) file of instruments having the following format:

```
Identifier,Identifier Type,Description
Equity.0005.HK,Price,0005.HK
```

- » To create a new Instrument Template, select the "--" item from the Instrument Template dropdown list box.
- » To add instruments to an existing Instrument Template, select it from the Instrument Template dropdown listbox.

 **[NOTE: When importing data to an existing Instrument Template, the application will create duplicate rows for instruments that already exist in the template. To delete duplicate rows, select them, then click Delete Instrument]**

- » Click **Import Instruments** to open the Import ReutersDSS Instruments window:



Click ... to open the file browser and select the CSV file.

- If the file uses column headings, check Ignore Header and enter a value in “No. of lines to ignore”. The application will not process the specified number of lines.
- If the file has a layout different from the suggested layout, use the Index column to re-order the columns. Click **Apply** to check the new layout.
- Review the Data rows. If necessary, make modifications.

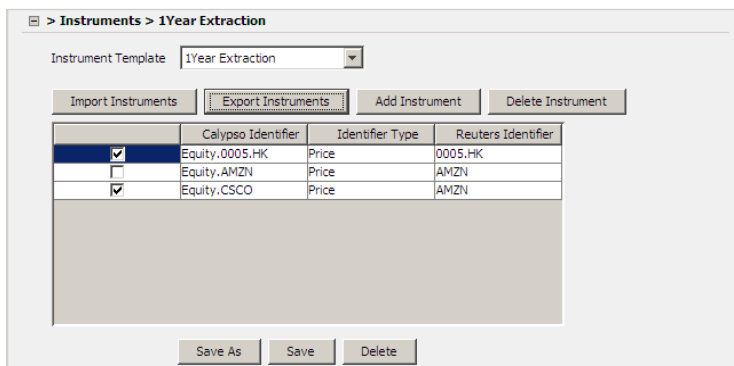
When you are satisfied with the data presented in the Data section, click **Import** to store the new template in the database.

- » Click **Save**. You will be prompted to enter a template name.

4.3.3 Exporting Instruments

To export instruments:

- » Select the Instrument Template that contains the desired instruments from the Instrument Template dropdown listbox.
- » Check the desired instruments:



	Calypso Identifier	Identifier Type	Reuters Identifier
<input checked="" type="checkbox"/>	Equity.0005.HK	Price	0005.HK
<input type="checkbox"/>	Equity.AMZN	Price	AMZN
<input checked="" type="checkbox"/>	Equity.CSCO	Price	AMZN

Click **Export Instruments**. You will be prompted to enter a file name.

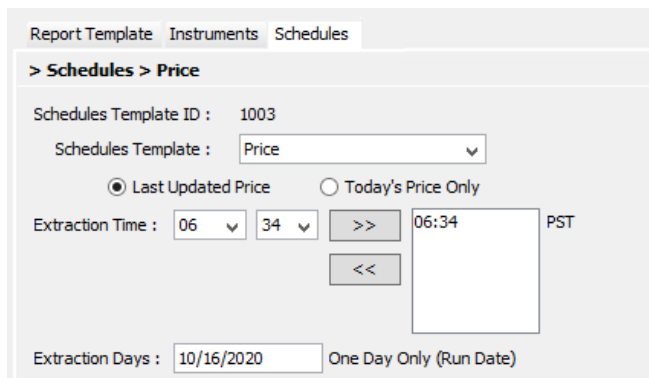
4.3.4 Schedule Templates

Schedule Templates control sending requests to Reuters DataScope Select and generate Scheduled Tasks in Calypso to process the data extracted from Reuters DataScope Select.

Like the other collapsible section, the Schedules pane is also dynamic, though it has two forms: The first for TimeSeries Pricing / Price History Reports, and the second for all other reports. Both are covered below.

Schedule Templates for Price History Report

Navigate to the Schedules collapsible pane:



Schedules Template ID : 1003

Schedules Template : Price

☒ Last Updated Price ☐ Today's Price Only

Extraction Time : 06:34 PST

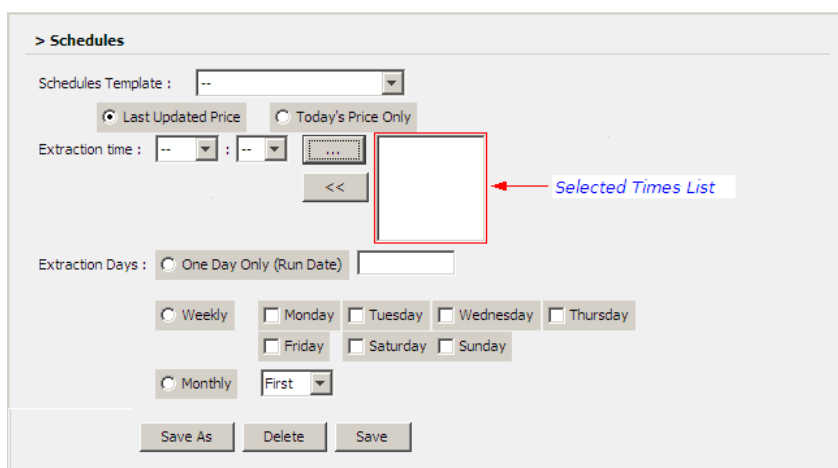
Extraction Days : 10/16/2020 One Day Only (Run Date)

- » Select Last Updated Price, then schedule an execution time and date by choosing an Extraction Time and entering a date in Extraction Days.
- » Click **Save**. You will be prompted to enter a template name.

Schedule Templates for Recurring Data Extractions

Users can create recurring data extractions for the following reports:

- IntraDay Pricing
- Bond Schedules
- EOD Pricing
- Corporate Actions
- Terms and Conditions
- Tranche Factor History

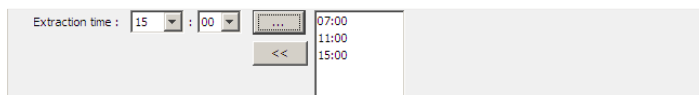


One-shot and recurring reports can be scheduled from the Recurring version of the Schedule Template. Recurring reports can occur daily, weekly, monthly, and each can occur several times per day. Data Extraction(s) and supporting Scheduled Task(s) occur at the time(s) in the Selected Time List.

Multiple Reports per Day

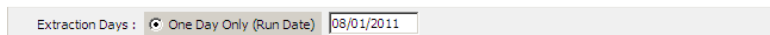
To generate multiple extractions in one day:

Select an Extraction time and add it to the Selected Times List:



One-Day

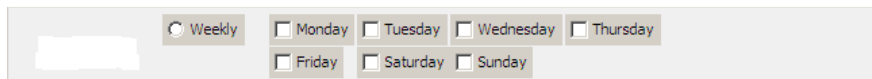
By selecting a specific Run Date, you can perform extractions on single date:



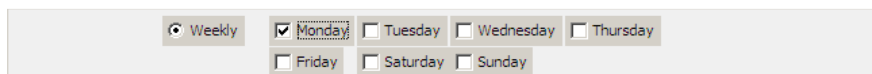
The extraction(s) and supporting Scheduled Task(s) will occur at the time(s) chosen in **Extraction Time**.

Daily/Weekly

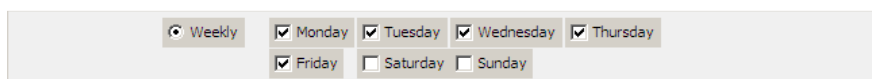
Using the Weekly settings, you can schedule a data extraction on a daily basis by selecting all days, or create a weekly data extraction by selecting a single day of the week.



The following image shows a weekly schedule that generates a data extraction every week on Monday:

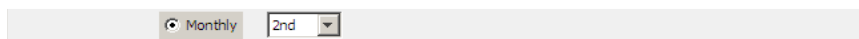


The following image shows a daily schedule that generates a data extraction on weekdays:



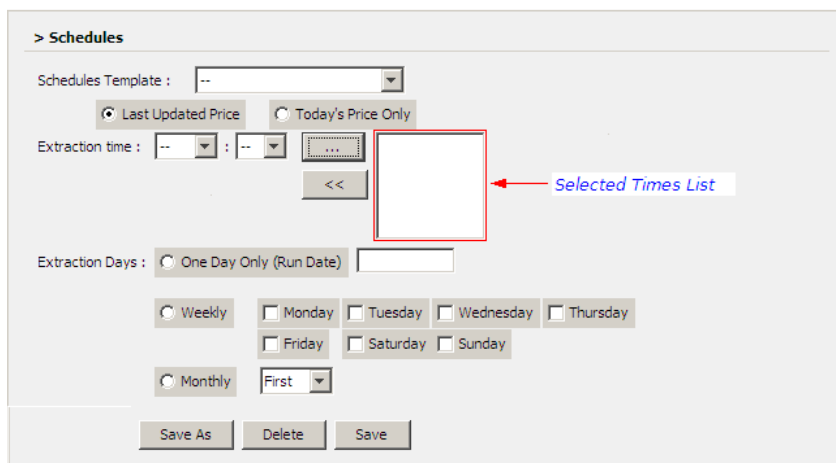
Monthly

You can generate a data extraction on a specific day of the month using the Monthly schedule. Select the First, Last, or other day of the month (2nd through the 28th) from the dropdown listbox:



Creating a Schedule Template using the Recurring Schedules Pane

Navigate to the Schedules collapsible pane:



- » Select Last Updated Price or Today's Price Only, then schedule Execution time(s) and days. Enter one or more Extraction Times and select One Day Only for a single day, Weekly to configure a daily or weekly data extraction, or Monthly to schedule a monthly data extraction.
- » Click **Save**. You will be prompted to enter a template name.

4.4 Creating Data Extraction Configurations

The following sections provide the procedures to create configurations and retrieve specific data extraction report types. Differences in panes between types are also explained.

4.4.1 Scheduled Task REUTERS_DSS_IMPORT

When triggering a request, the scheduled task REUTERS_DSS_IMPORT is created to actually import the data.

Task Description	
Task Type:	REUTERS_DSS_IMPORT
External Reference:	
Comments:	
Description:	
Execution Parameters	
Attempts:	1
Retry After:	0 minutes
Expected	
JVM Settings:	-Xms512m -Xmx1024m
Log Settings:	
Task Notification Options	
<input type="checkbox"/> Send Emails	<input type="checkbox"/> Publish Business Events
To User:	
Common Attributes	
Task Attributes	
REPORT TYPE	Price History
CONFIGURATION	1Year extraction
FEED NAME	ReutersDSS
CONFIG ID	360027
ACTION	DOWNLOAD AND IMPORT
IMPORT DIRECTORY	C:\1_work
TermsAndConditions ACTION	

The Report Type, Configuration, Feed Name, and Report Directory attributes are populated based on the extraction configuration.

By default, the REUTERS_DSS_IMPORT scheduled task downloads the data file and processes the data file, and then creates/updates objects as necessary.

You can separate the download and import data processes by changing the scheduled task's **ACTION** from the default, **DOWNLOAD AND IMPORT**, to **DOWNLOAD ONLY** or **IMPORT ONLY**.

Users can also change the TermsAndConditions ACTION attribute to Create, which causes the scheduled task to only create new objects, and not modify existing objects.

4.4.2 TimeSeries Pricing

TimeSeries Pricing is deprecated. Please use Price History report instead as the TimeSeries report will be removed in an upcoming release.

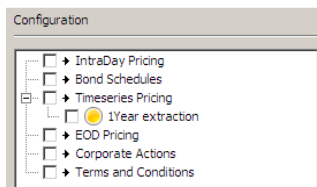
TimeSeries pricing provides historical prices for a specified date range or date from Reuters DataScope. **TimeSeries Pricing only supports one-shot scheduling**. Follow the procedure below to create a one-shot request.

From the Reuters DataScope Select Window:

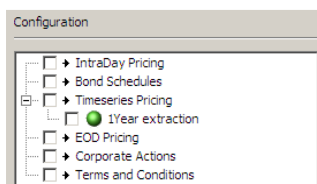
- » Select TimeSeries Pricing from the Report Type dropdown listbox.
- » Select the desired pricing environment from the Pricing Environment dropdown listbox. Calypso will import the results of the data extraction into the specified pricing environment.
- » Select a Report Template or create a new template as described above.
You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.
Select an existing Instrument Template or create a new template.
You can modify the template as needed.
- » Navigate to the Schedules collapsible pane.
Select an existing Schedule Template or create a new template.
You can modify the template as needed.
- » On the Reuters DataScope Select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name,

[NOTE: If you modify and save a template associated with a saved configuration, the application displays an alert reminding you to upload the associated configuration. The application *does not automatically upload changes* to the Reuters DataScope Select Server]

- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.



If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon changes to green, indicating that there is data awaiting import into Calypso.



When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

You can navigate to the Quotes Window to verify the data imported from the Reuters DataScope report file.
(**Navigator > Market Data > Market Quotes > Quotes**).

For TimeSeries quote extractions:

- » Select (check) Use Date Range.
- » Enter a date range (Start Date and End Date)
- » Click **Load**.

4.4.3 Price History Report

Price History provides historical prices for a specified date range or date from Reuters DataScope.

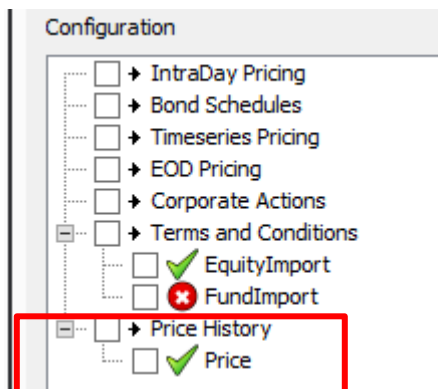
Follow the procedure below to create a request.

From the Reuters DataScope Select Window:

- » Select Price History from the Report Type dropdown listbox.
- » Select the desired pricing environment from the Pricing Environment dropdown listbox. Calypso will import the results of the data extraction into the specified pricing environment.
- » Select a Report Template or create a new template as described above.
You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.
Select an existing Instrument Template or create a new template.
You can modify the template as needed.
- » Navigate to the Schedules collapsible pane.
Select an existing Schedule Template or create a new template.
You can modify the template as needed.
- » On the Reuters DataScope Select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name,

[NOTE: If you modify and save a template associated with a saved configuration, the application displays an alert reminding you to upload the associated configuration. The application *does not automatically upload changes* to the Reuters DataScope Select Server]

- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.



If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon changes to green, indicating that there is data awaiting import into Calypso.

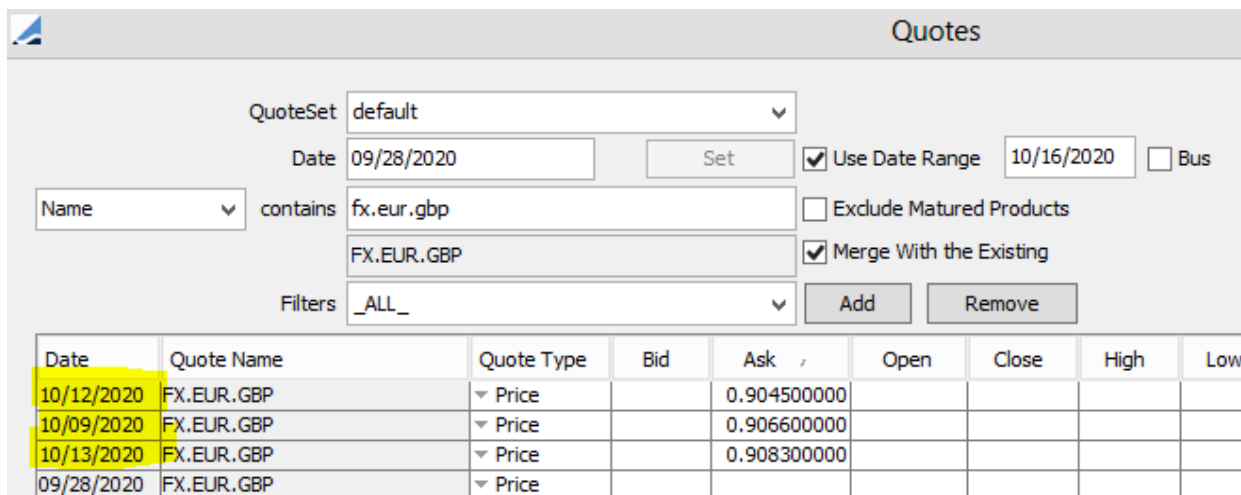
When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

You can navigate to the Quotes Window to verify the data imported from the Reuters DataScope report file.
([Navigator > Market Data > Market Quotes > Quotes](#)).

For Price History quote extractions:

- » Select (check) Use Date Range.
- » Enter a date range (Start Date and End Date)
- » Click **Load**.



Date	Quote Name	Quote Type	Bid	Ask	Open	Close	High	Low
10/12/2020	FX.EUR.GBP	Price		0.904500000				
10/09/2020	FX.EUR.GBP	Price		0.906600000				
10/13/2020	FX.EUR.GBP	Price		0.908300000				
09/28/2020	FX.EUR.GBP	Price						

4.4.4 IntraDay Pricing

The following procedure explains the process to retrieve IntraDay Pricing from Thomson Reuters real-time network, as well as from Reuters various contributors.

From the Reuters DataScope Select Window:

- » Select **IntraDay Pricing** from the Report Type dropdown listbox.
- » Select the desired pricing environment from the Pricing Environment dropdown listbox. Calypso will import the results of the data extraction in to the specified pricing environment.
- » Select a Report Template or create a new template as described above.

You can modify the template as needed.

- » Navigate to the Instruments collapsible pane.

Select an existing Instrument Template or create a new template.

You can modify the template as needed.

- » Navigate to the Schedules collapsible pane.

Select an existing Schedule Template or create a new template.

You can modify the template as needed.

- » On the Reuters DataScope Select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name.
- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.

If no errors occur during processing by the Reuters DataScope Server, when the request is ready, the configuration name icon will change to green indicating that there is data awaiting import into Calypso.

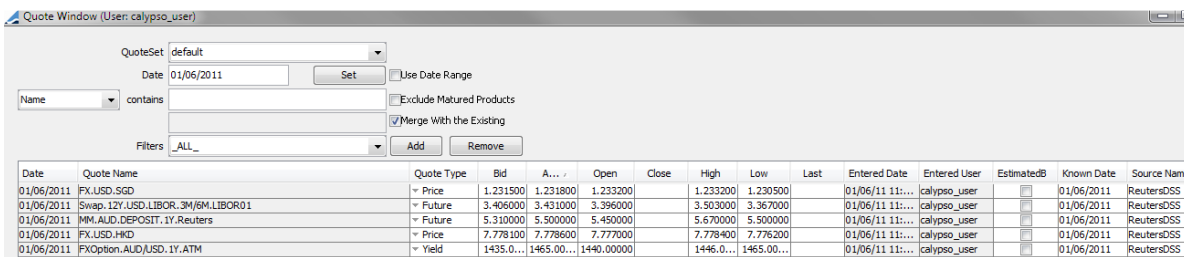
When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

You can navigate to the Quotes Window to verify the imported data from Reuters DataScope report file (**Navigator > Market Data > Market Quotes > Quotes**).

For IntraDay quote extractions:

- » Enter today's date.
- » Click **Load**.



Date	Quote Name	Quote Type	Bid	A...	Open	Close	High	Low	Last	Entered Date	Entered User	EstimatedB	Known Date	Source Name
01/06/2011	FX.USD.SGD	Price	1.231500	1.231800	1.233200		1.233200	1.230500		01/06/11 11:...	calypso_user		01/06/2011	ReutersDSS
01/06/2011	Swap.12Y.USD.LIBOR.3M/6M.LIBOR01	Future	3.406000	3.431000	3.396000		3.503000	3.367000		01/06/11 11:...	calypso_user		01/06/2011	ReutersDSS
01/06/2011	WM.AUD.DEPOSIT.1Y.Reuters	Future	5.310000	5.500000	5.490000		5.670000	5.500000		01/06/11 11:...	calypso_user		01/06/2011	ReutersDSS
01/06/2011	FX.USD.HKD	Price	7.778100	7.778600	7.777000		7.778400	7.776200		01/06/11 11:...	calypso_user		01/06/2011	ReutersDSS
01/06/2011	FXOption.AUD/USD.1Y.ATM	Yield	1435.0...	1465.00...	1440.00000		1446.0...	1465.00...		01/06/11 11:...	calypso_user		01/06/2011	ReutersDSS

4.4.5 EOD Pricing

Retrieve End-of-Day prices for all exchange-traded instruments from the Reuters real-time network. Non-exchange-traded instruments are sourced from Reuters various contributors.

From the Reuters DataScope Select Window:

- » Select EOD Pricing from the Report Type dropdown listbox.
- » Select the desired pricing environment from the Pricing Environment dropdown listbox. Calypso will import the results of the data extraction in to the specified pricing environment.
- » Select a Report Template or create a new template.

You can modify the template as needed.

- » Navigate to the Instruments collapsible pane.

Select an existing Instrument Template or create a new template.

You can modify the template as needed.

- » Navigate to the Schedules collapsible pane.

Select an existing Schedule Template or create a new template.

You can modify the template as needed.

- » On the Reuters DataScope Select Integration window, click **Save** to **save** the configuration. You will be prompted to enter a configuration name,
- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.

If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon will change to green indicating that there is data awaiting import into Calypso.

When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window:

You can navigate to Quotes Window to verify the imported data from Reuters DataScope report file. ([Navigator > Market Data > Market Quotes > Quotes](#)).

For IntraDay quote extractions:

- For Date, enter Today's date minus 1 day.
- Click **Load**.

Quote Window (User: calypso_user)

QuoteSet: default

Date: 31/05/2011 ☐ Use Date Range

Name: contains ☐ Exclude Matured Products ☒ Merge With the Existing

Filters: ALL

Date	Quote Name	Quote Type	Bid	Ask	Open	Close	High	Low	Last	Entered Date	Entered User
31/05/2011	FX USD SGD	Price	1.233000	1.234000	1.234500		1.235600	1.230200		01/06/11 11:25:11.384 o'clock HKT	calypso_user
31/05/2011	Swap 12Y USD LIBOR 3M / 6M LIBOR 01	Future	3.399000	3.411000	3.396000		3.449000	3.388200		01/06/11 11:25:11.385 o'clock HKT	calypso_user
31/05/2011	MM AUD DEPOSIT 1Y Reuters	Future	5.700000	5.840000	5.450000		5.720000	5.350000		01/06/11 11:25:11.385 o'clock HKT	calypso_user
31/05/2011	FX USD HKD	Price	7.777200	7.778000	7.778600		7.780500	7.775800		01/06/11 11:25:11.383 o'clock HKT	calypso_user
31/05/2011	FX Option AUD/USD 1Y ATM	Yield	1435.00000	1470.00000						01/06/11 11:25:11.384 o'clock HKT	calypso_user
31/05/2011	Bond...0.00000	CleanPrice									
31/05/2011	Bond B 06/18/09-06-18-2009 0.00000	Discount									

4.4.6 Terms and Conditions

Terms and Conditions product data is retrieved from Thomson Reuters DataScope via the Term and Conditions report type for Equity, Bond, EquityIndex and ADR products.

From the Reuters DataScope Select Window:

- » Select Terms and Conditions from the Report Type dropdown listbox.
 - » Select a Report Template or create a new template.
- You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.

Select an existing Instrument Template or create a new template.

You can modify the template as needed.

The Identifier Type for Equity products is RIC.

The Identifier Type for Bond Products is ISIN.

The Identifier Type for EquityIndex products is RIC.

The Identifier Type for ADR products is RIC.

- » Navigate to the Schedules collapsible pane.

Select an existing Schedule Template or create a new template.

You can modify the template as needed.

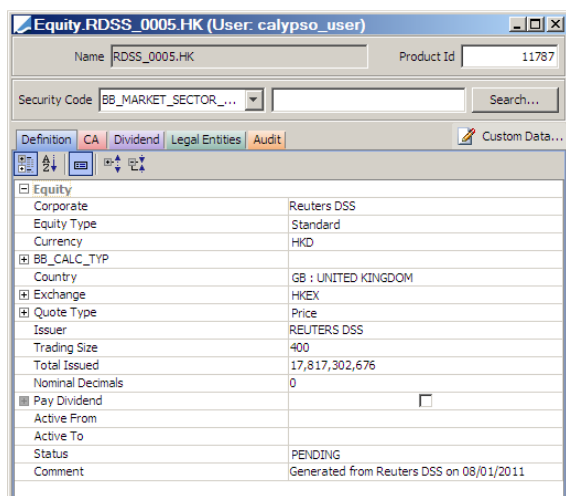
- » On the Reuters DataScope Select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name.
- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.

If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon will change to green () indicating that there is data awaiting import into Calypso.

When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by green check icon () beside the configuration name on the Reuters DataScope Select window.

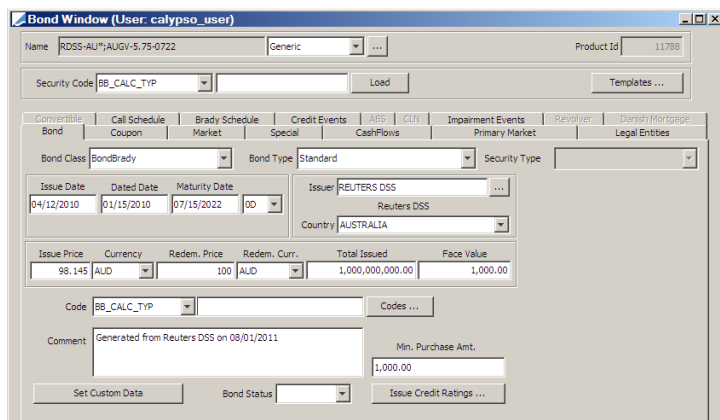
You can launch the Equity Window to verify an imported equity product (**Navigator > Configuration > Equity > Equity**).



The screenshot shows the 'Equity.RDSS_0005.HK (User: calypso_user)' window. It contains a form with the following fields and values:

Name	RDSS_0005.HK	Product Id	11787
Security Code	BB_MARKET_SECTOR_...	Search...	
Definition CA Dividend Legal Entities Audit Custom Data...			
Equity	Reuters DSS		
Corporate	Standard		
Equity Type	HKD		
Currency	GB : UNITED KINGDOM		
BB_CALC_TYP	HKEK		
Country	Price		
Exchange	REUTERS DSS		
Quote Type	400		
Issuer	17,817,302,676		
Trading Size	0		
Total Issued			
Nominal Decimals			
Pay Dividend	<input type="checkbox"/>		
Active From			
Active To			
Status	PENDING		
Comment	Generated from Reuters DSS on 08/01/2011		

You can launch the Bond Window to verify an imported bond product ([Navigator > Configuration > Fixed Income > Bond Product Definition](#)).



Bond Window (User: calypso_user)

Name: RDSS-AU* AUGV-5.75-0722 | Generic | Product Id: 11788

Security Code: BB_CALC_TYP | Load | Templates ...

Convertible Bond | Call Schedule | Brady Schedule | Credit Events | ABS | CLN | Impairment Events | Revolver | Danish Mortgage
Bond | Coupon | Market | Special | CashFlows | Primary Market | Legal Entities

Bond Class: BondBrady | Bond Type: Standard | Security Type: |

Issue Date: 04/12/2010 | Dated Date: 01/15/2010 | Maturity Date: 07/15/2022 | OD |

Issuer: REUTERS DSS | Reuters DSS | Country: AUSTRALIA

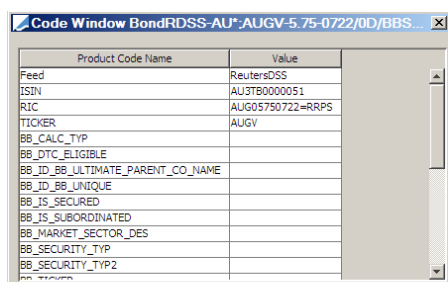
Issue Price: 98.145 | Currency: AUD | Redem. Price: 100 | Redem. Curr.: AUD | Total Issued: 1,000,000,000.00 | Face Value: 1,000.00

Code: BB_CALC_TYP | Codes ...

Comment: Generated from Reuters DSS on 08/01/2011 | Min. Purchase Amt: 1,000.00

Set Custom Data | Bond Status: | Issue Credit Ratings ...

You can click **Codes** to verify the security codes.



Product Code Name	Value
Feed	ReutersDSS
ISIN	AU3TB0000051
RIC	AUG05750722=RRPS
TICKER	AUGV
BB_CALC_TYP	
BB_DTC_ELIGIBLE	
BB_ID_BB_ULTIMATE_PARENT_CO_NAME	
BB_ID_BB_UNIQUE	
BB_IS_SECURED	
BB_IS_SUBORDINATED	
BB_MARKET_SECTOR_DES	
BB_SECURITY_TYP	
BB_SECURITY_TYP2	

You can launch the Equity Index Window to verify an imported equity index product ([Navigator > Configuration > Equity > Equity Indexes](#)).

EquityIndex.RDSS_SEESGSEP ISIN:CH0298407328

File Help

Name RDSS_SEESGSEP Product Id 45802

Security Code ISIN CH0298407328 Search...

Definition Constituents Dividend Equity Reset Future Anchor Custom Data...

EquityIndex	EquityIndex
EquityIndex Type	EUR
Currency	EUR
ISIN	CH0298407328
Country	CH : SWITZERLAND
Exchange	Reuters DSS
Issuer	Reuters DSS
Provider	
Publish	0:0
Frequency	
Holiday	
Hour	0
Minute	0
TimeZone	
Date Rule	
External Reference	
Quote Type	Price
Date Roll	NO_CHANGE
Sources	
Comment	Generated from Reuters DSS on 01/18/2018

You can launch the ADR Window to verify an imported ADR product ([Navigator > Configuration > Equity > ADR](#)).

ADR.RDSS_INTC.BA(Equity.INTC.OQ) ISIN:ARDEUT110210

File Help

Name RDSS_INTC.BA Product Id 51809

Security Code ISIN ARDEUT110210 Search...

Definition CA Legal Entities Audit Custom Data...

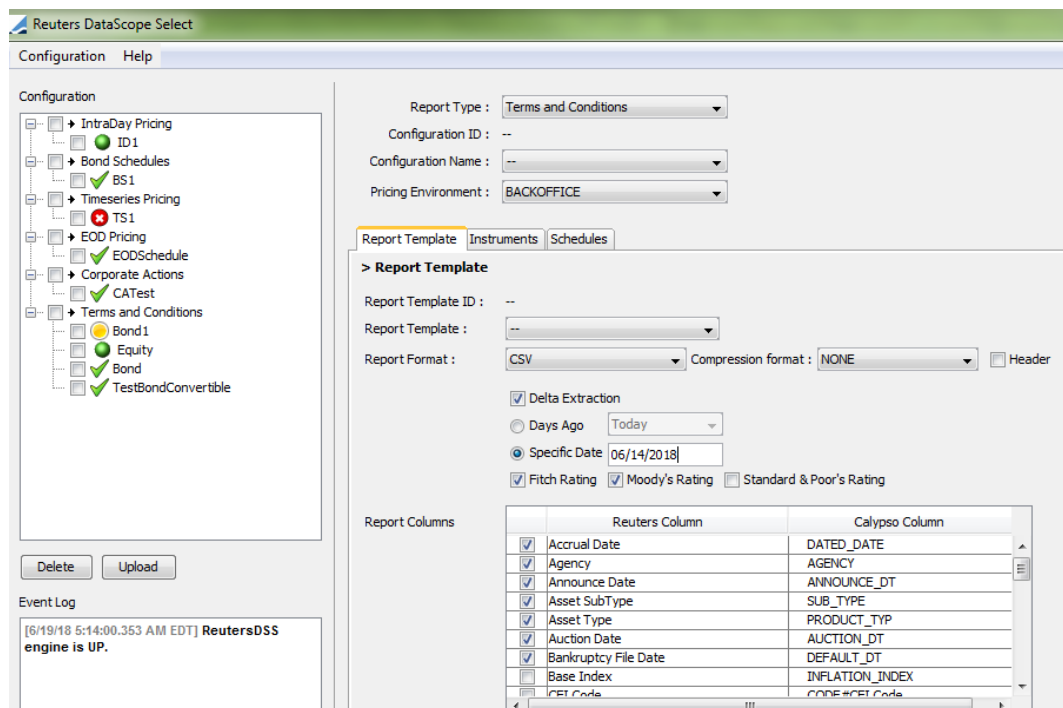
ADR	Reuters DSS
Corporate	ADR
ADR Type	ARS
Currency	ARS
ISIN	ARDEUT110210
Country	US : UNITED STATES
Exchange	Reuters DSS
Quote Type	Price
Issuer	Reuters DSS
Trading Size	1
Trading Country	
Total Issued	23.3
Par Value	0
Nominal Decimals	0
Pay Dividend	<input type="checkbox"/>
Active From	
Active To	
Status	PENDING
Underlying	Equity.INTC.OQ
Ratio: ADR number	0
Ratio: Underlying number	0
Sponsored	<input type="checkbox"/>
Fee Currency	
Create Cost	0
Bust Cost	0
Comment	Generated from Reuters DSS on 05/04/2018

4.4.7 Delta Extraction

An optional functionality of Delta Extraction is added to Terms and Condition report template to provide the extraction of Bonds that suffered a change or amend in their conditions for a given period based on content ratings provider.

In Terms and Conditions report template,

- » Select Delta Extraction checkbox.
- » Select either Days Ago option and specify number of calendar days to go back for the last extraction date and maximum days can be up to 31 days.
- » Or select Specific Date option and specify last extraction date which should be less than current date.
- » Select at least one ratings content provider from the given checkboxes. Supported values are Fitch Rating, Moody's Rating and Standard & Poor's Rating.



The screenshot shows the 'Reuters DataScope Select' application window. The 'Configuration' tab is active, displaying a tree view on the left with categories like IntraDay Pricing, Bond Schedules, Timeseries Pricing, EOD Pricing, Corporate Actions, Terms and Conditions, and Bond. The 'Report Type' is set to 'Terms and Conditions'. The 'Report Template' section is expanded, showing 'Report Template ID' as '--', 'Report Template' as '--', and 'Report Format' as 'CSV'. The 'Delta Extraction' checkbox is checked. Under 'Days Ago', 'Today' is selected. Under 'Specific Date', '06/14/2018' is entered. The 'Report Columns' table lists various columns with checkboxes for selection, including 'Accrual Date', 'Agency', 'Announce Date', 'Asset SubType', 'Asset Type', 'Auction Date', 'Bankruptcy File Date', 'Base Index', and 'CET Code'. The 'Reuters Column' and 'Calypso Column' are listed for each item.

Reuters Column	Calypso Column
<input checked="" type="checkbox"/> Accrual Date	DATED_DATE
<input checked="" type="checkbox"/> Agency	AGENCY
<input checked="" type="checkbox"/> Announce Date	ANNOUNCE_DT
<input checked="" type="checkbox"/> Asset SubType	SUB_TYPE
<input checked="" type="checkbox"/> Asset Type	PRODUCT_TYP
<input checked="" type="checkbox"/> Auction Date	AUCTION_DT
<input checked="" type="checkbox"/> Bankruptcy File Date	DEFAULT_DT
<input checked="" type="checkbox"/> Base Index	INFLATION_INDEX
<input checked="" type="checkbox"/> CET Code	CODE #CET Code

4.4.8 Bond Schedules

The following procedure explains the process to retrieve schedule data for global Government/Corporate and US Municipal bonds over one or more schedule types from Thomson Reuters DataScope Select.

From the Reuters DataScope Select Window:

- » Select **Bond Schedules** from the Report Type dropdown listbox.
- » Select a Report Template or create a new template.
You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.

The Identifier Type for Bonds is ISIN.

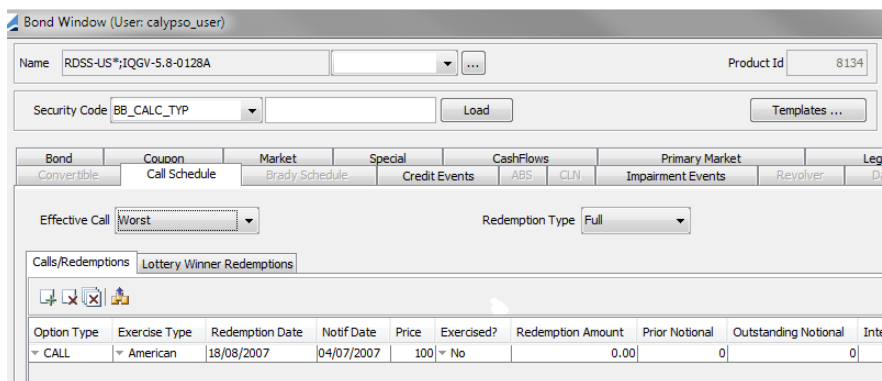
- You can modify the template as needed.

- If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon will change to green () indicating that there is data awaiting import into Calypso.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

The screenshot shows a "Coupon Schedule" window. It features a table with three columns: "Period Start Date", "Period End Date", and "Coupon". The first row contains the values "10/09/2009", "10/09/2009", and "4.875". To the right of the table are input fields for "Coupon Date Rule", "Start Date" (set to "10/09/2009"), "End Date" (set to "10/09/2014"), and "Freq" (set to "SA"). At the bottom are "Clear", "Apply", and "Generate..." buttons. A mouse cursor points at the table's border.

Page 52 / 75



Bond Window (User: calypso_user)

Name: RDSS-US*;IQGV-5.8-0128A Product Id: 8134

Security Code: BB_CALC_TYP Load Templates ...

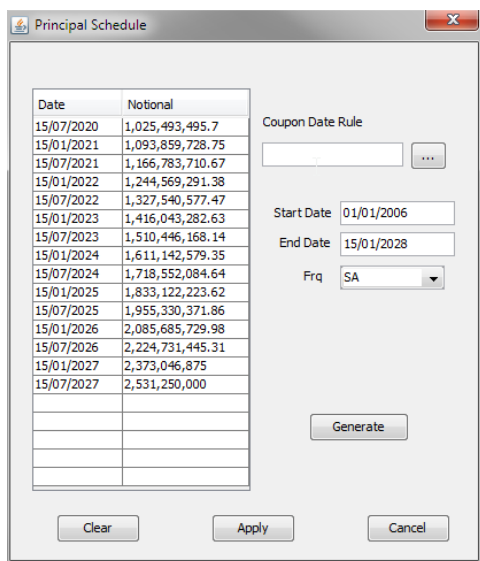
Bond Coupon Market Special CashFlows Primary Market Leg
Convertible Call Schedule Brady Schedule Credit Events ABS CLN Impairment Events Revolver D

Effective Call: Worst Redemption Type: Full

Calls/Redemptions Lottery Winner Redemptions

Option Type	Exercise Type	Redemption Date	Notif Date	Price	Exercised?	Redemption Amount	Prior Notional	Outstanding Notional	Inte
CALL	American	18/08/2007	04/07/2007	100	No	0.00	0	0	

Imported Sinking Schedules are shown in the Principal Schedule window:



Principal Schedule

Date	Notional
15/07/2020	1,025,493,495.7
15/01/2021	1,093,859,728.75
15/07/2021	1,166,783,710.67
15/01/2022	1,244,569,291.38
15/07/2022	1,327,540,577.47
15/01/2023	1,416,043,282.63
15/07/2023	1,510,446,168.14
15/01/2024	1,611,142,579.35
15/07/2024	1,718,552,084.64
15/01/2025	1,833,122,223.62
15/07/2025	1,955,330,371.86
15/01/2026	2,085,685,729.98
15/07/2026	2,224,731,445.31
15/01/2027	2,373,046,875
15/07/2027	2,531,250,000

Coupon Date Rule: ...

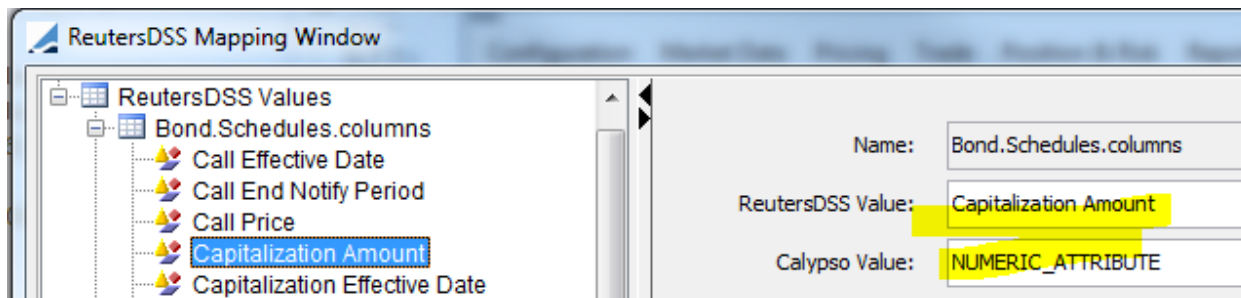
Start Date: 01/01/2006 End Date: 15/01/2028 Frq: SA

Generate

Clear Apply Cancel

PIK/Capitalization Schedule Support

Support for Payment-In-Kind bonds was added in Calypso v15.1 onwards and PIK/capitalization schedules are now supported by RDSS module. Following mappings should exist for supporting PIK schedules:



ReutersDSS Mapping Window

ReutersDSS Values

- Bond.Schedules.columns
 - Call Effective Date
 - Call End Notify Period
 - Call Price
 - Capitalization Amount
 - Capitalization Effective Date

Name: Bond.Schedules.columns

ReutersDSS Value: Capitalization Amount

Calypso Value: NUMERIC_ATTRIBUTE

ReutersDSS Mapping Window

ReutersDSS Values

- Bond.Schedules.columns
 - Call Effective Date
 - Call End Notify Period
 - Call Price
 - Capitalization Amount
 - Capitalization Effective Date**

Name: Bond.Schedules.columns

ReutersDSS Value: **Capitalization Effective Date**

Calypso Value: **DATE_ATTRIBUTE**

ReutersDSS Mapping Window

Columns.mapping.values

- Corporate.Actions.columns
- EOD.Pricing.columns
- IntraDay.Pricing.columns
- NUMERIC_ATTRIBUTE
- PRICE_ATTRIBUTE
- Product.columns.ABS_COLLATERAL.Ass
- Product.columns.ACC_DAYCOUNT.Day C
- Product.columns.AGENCY.Agency.values
- Product.columns.BOND_HOLIDAYS.Cou
- Product.columns.BS_EXCER_TYP.Option
- Product.columns.BS_SCHEDULE_TYP.S
- CALL
- CAP**
- COUP
- EXTD

Name: Product.columns.BS_SCHEDULE_TYP.Schedule Type.values

ReutersDSS Value: **CAP**

Calypso Value: **PIKSchedule**

<< Add

>> Remove

ReutersDSS Mapping Window

Product.columns.COUPON_CLASS_TYP

- Product.columns.DATE_ROLL.Coupon P
- Product.columns.DAY_COUNT.Day Coun
- Product.columns.FREQUENCY.Coupon F
- Product.columns.INFLATION_INDEX.Bas
- Product.columns.IS_CONVERTIBLE.Com
- Product.columns.PAYMENT_RULE.Coup
- Product.columns.PRICE_DEC.Price Quot
- Product.columns.PRODUCT_TYP.Asset T
- Product.columns.SUB_TYPE.Asset SubT
- Product.columns.TICK_SIZE.Price Quote
- Product.columns.YIELD_METHOD.Yield T
- ReutersDSS.BC.Columns.Mapping
 - Call Effective Date
 - Call End Notify Period
 - Call Price
 - Capitalization Amount**

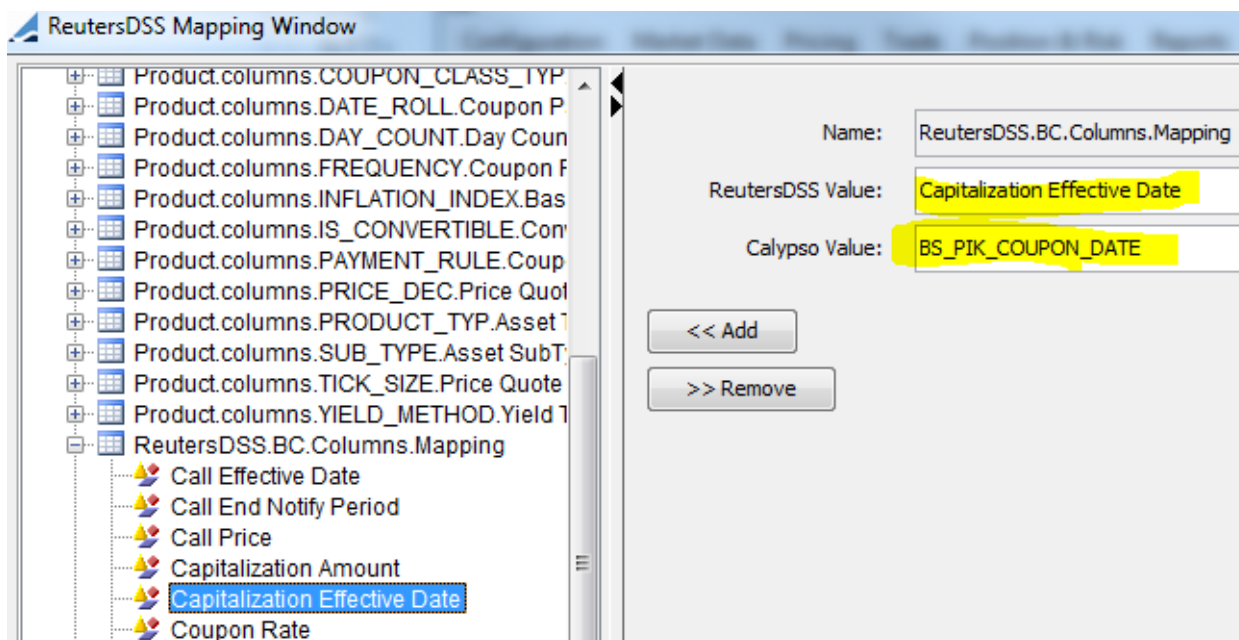
Name: ReutersDSS.BC.Columns.Mapping

ReutersDSS Value: **Capitalization Amount**

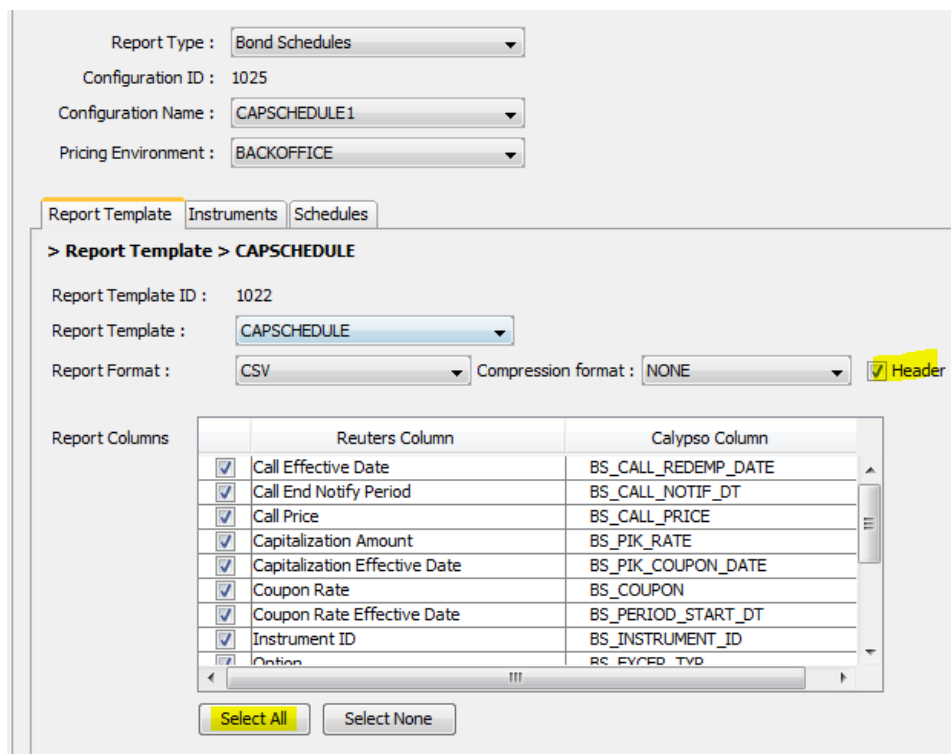
Calypso Value: **BS_PIK_RATE**

<< Add

>> Remove



For creating the report template, “Capitalization Amount” and “Capitalization Effective Date” columns should be selected.



After successful import, Task Station will show the following logs

Task Station/calypso_user/Confirmations & Matching

Configure Apply Status Priority Action Inspect Utilities Find Help

From 04/16/2018 Date Type TaskDatetime Event Class Trade ID LoadRef Local filter None

To 04/27/2018 Time Zone America/New_York Load Process Free Pass Over Complete

Messages Invalid Contact Edited Messages Auth Queue Messages Awaiting Response

Confirm Matching Actions Nacked Confirm DTCC Confirm Monitor DTCC Alleged Pending Incoming SWIFT Confirms Alleged FX Confirms Other Exceptions [28] Reuters DSS [23]

From 04/16/2018 To 04/27/2018

Task Id	Trade Id	Status	Date & Time	Book	Task Status	Task Owner	Comment
63126	0		4/19/18 5:22:35.136 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [CoupsSchedule]
63125	0		4/19/18 5:22:34.947 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [SinkingsSchedule]
63124	0		4/19/18 5:22:34.138 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [PIKSchedule]
63123	0		4/19/18 5:13:31.525 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [CoupsSchedule]
63122	0		4/19/18 5:13:31.228 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [SinkingsSchedule]
63121	0		4/19/18 5:13:30.436 AM EDT	NEW			Bond schedules save successfully. [CAPSCHEDULE1] [ARARGE03E113] [PIKSchedule]

In the Bond Window, under “Special” tab, PIK Schedule will be set as follows:

Bond Window

Name RDSS-ARARGE03E113 BMTN Product Id 56800

Security Code ISIN ARARGE03E113 Load

Bond Coupon Market Special CashFlows Primary Market Legal Entities Convertible Call Schedule Brady Schedule Credit

Sinking Type Schedule Lockout

Simple

No Reconvension

No Flipper

☒ Payment-In-K... PIK_SCHEDULE

☐ Trades Flat ☐ Notional Indexed

Active From

Active To

Assimilation Date

Target Name

Assimilation Prd

PIK Schedule

Period Start Date	Period End Date	PIK
12/31/2003	06/30/2004	4.3094
06/30/2004	12/31/2004	4.31
12/31/2004	06/30/2005	4.31
06/30/2005	12/31/2005	4.31
12/31/2005	06/30/2006	4.31
06/30/2006	12/31/2006	4.31
12/31/2006	06/30/2007	4.31
06/30/2007	12/31/2007	4.31
12/31/2007	06/30/2008	4.31
06/30/2008	12/31/2008	2.51
12/31/2008	06/30/2009	2.51
06/30/2009	12/31/2009	2.51
12/31/2009	06/30/2010	2.51
06/30/2010	12/31/2010	2.51
12/31/2010	06/30/2011	2.51
06/30/2011	12/31/2011	2.51
12/31/2011	06/30/2012	2.51
06/30/2012	12/31/2012	2.51
12/31/2012	06/30/2013	2.51
06/30/2013	12/31/2013	4.31

Start Date 12/31/2003

End Date 12/31/2013

Generate

Clear Apply Cancel

Note: The schedule imported will be as sent by Reuters.

4.4.9 Corporate Actions

The following procedure explains the process to retrieve Corporate Actions data for equity products from Thomson Reuters DataScope Select.

Range retrieval is not supported.

From the Reuters DataScope Select Window:

- » Select **Corporate Actions** from the Report Type dropdown listbox.
- » Select a Report Template or create a new template.
You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.
Select an existing Instrument Template or create a new template.
You can modify the template as needed.

The Identifier Type for Equity is RIC.

- » Navigate to the Schedules collapsible pane.

Select an existing Schedule Template or create a new template.

You can modify the template as needed.

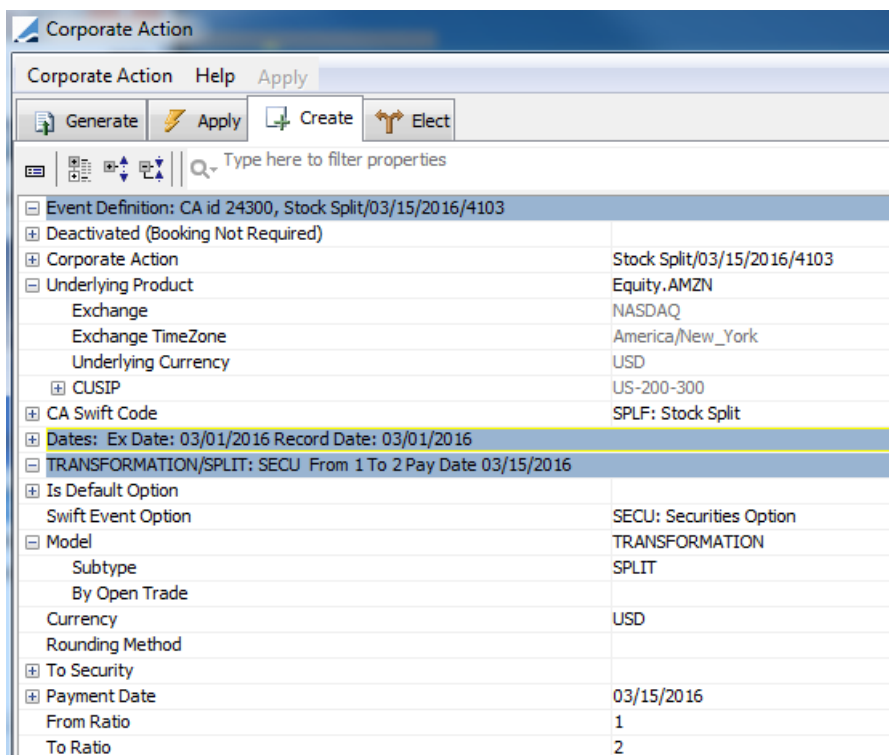
- » On the Reuters DataScope Select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name.
- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.

If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon will change to green indicating that there is data awaiting import into Calypso.

When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

To verify the imported corporate action, launch the Corporate Action window (**Navigator > Trade Lifecycle > Corporate Action > Corporate Action**), and search the corporate action in the Create panel.

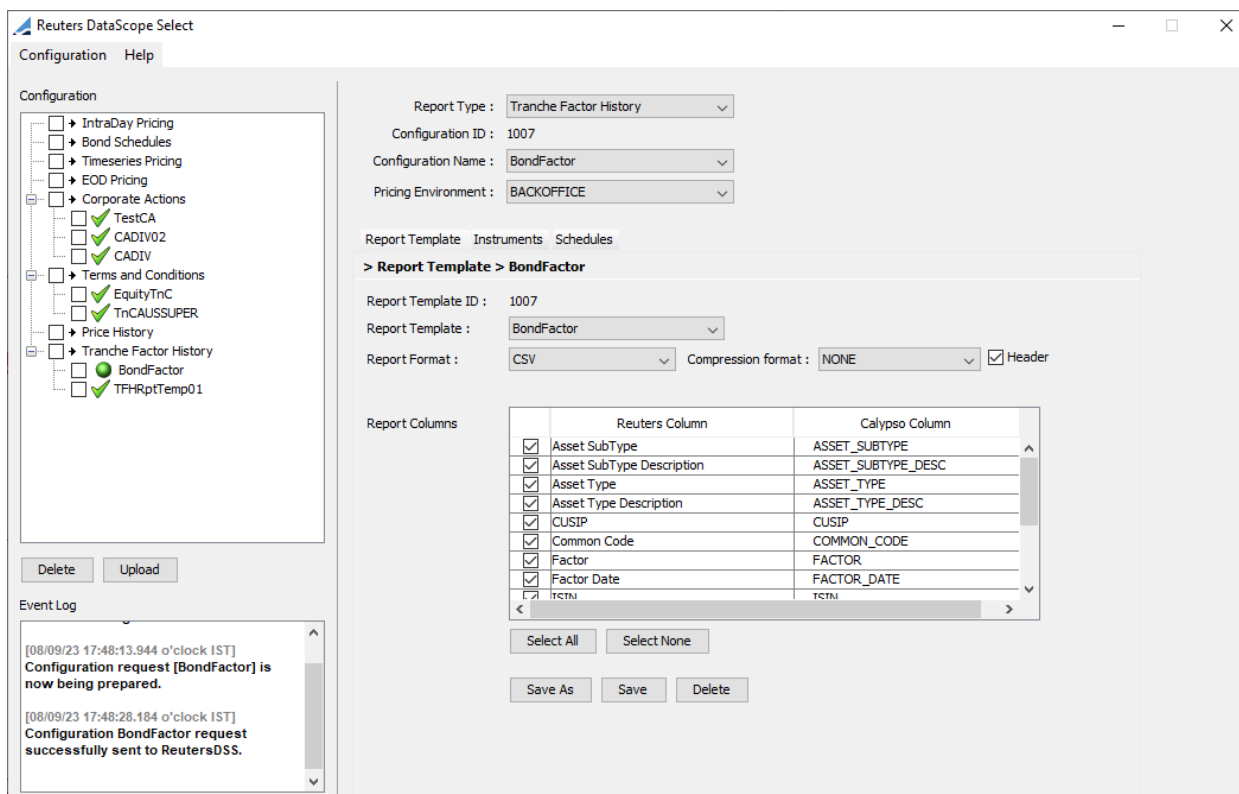


Corporate Action	
Event Definition: CA id 24300, Stock Split/03/15/2016/4103	
Deactivated (Booking Not Required)	
Corporate Action	Stock Split/03/15/2016/4103
Underlying Product	Equity.AMZN
Exchange	NASDAQ
Exchange TimeZone	America/New_York
Underlying Currency	USD
CUSIP	US-200-300
CA Swift Code	SPLF: Stock Split
Dates: Ex Date: 03/01/2016 Record Date: 03/01/2016	
TRANSFORMATION/SPLIT: SECU From 1 To 2 Pay Date 03/15/2016	
Is Default Option	
Swift Event Option	SECU: Securities Option
Model	TRANSFORMATION
Subtype	SPLIT
By Open Trade	
Currency	USD
Rounding Method	
To Security	
Payment Date	03/15/2016
From Ratio	1
To Ratio	2

4.4.10 Tranche Factor History

The following procedure explains the process to retrieve bond factor schedule for Asset Backed bonds from Refinitiv DataScope Select.

From the Reuters DataScope Select Window:



The screenshot shows the Reuters DataScope Select window with the following configuration:

- Configuration:**
 - Report Type: Tranche Factor History
 - Configuration ID: 1007
 - Configuration Name: BondFactor
 - Pricing Environment: BACKOFFICE
- Report Template:**
 - Report Template ID: 1007
 - Report Template: BondFactor
 - Report Format: CSV
 - Compression format: NONE
 - Header: ☒
- Report Columns:**

Reuters Column	Calypso Column
<input checked="" type="checkbox"/> Asset SubType	ASSET_SUBTYPE
<input checked="" type="checkbox"/> Asset SubType Description	ASSET_SUBTYPE_DESC
<input checked="" type="checkbox"/> Asset Type	ASSET_TYPE
<input checked="" type="checkbox"/> Asset Type Description	ASSET_TYPE_DESC
<input checked="" type="checkbox"/> CUSIP	CUSIP
<input checked="" type="checkbox"/> Common Code	COMMON_CODE
<input checked="" type="checkbox"/> Factor	FACTOR
<input checked="" type="checkbox"/> Factor Date	FACTOR_DATE
- Event Log:**
 - [08/09/23 17:48:13.944 o'clock IST] Configuration request [BondFactor] is now being prepared.
 - [08/09/23 17:48:28.184 o'clock IST] Configuration BondFactor request successfully sent to ReutersDSS.

- » Select **Trache Factor History** from the ReportType dropdown listbox.
- » Select a Report Template or create a new template.
You can modify the template as needed.
- » Navigate to the Instruments collapsible pane.
Select an existing Instrument Template or create a new template.
You can modify the template as needed.
The Identifier Type for Bonds is ISIN.
- » Navigate to the Schedules collapsible pane.
Select an existing Schedule Template or create a new template.
You can modify the template as needed.
- » On the Reuters DataScope select Integration window, click **Save** to save the configuration. You will be prompted to enter a configuration name.

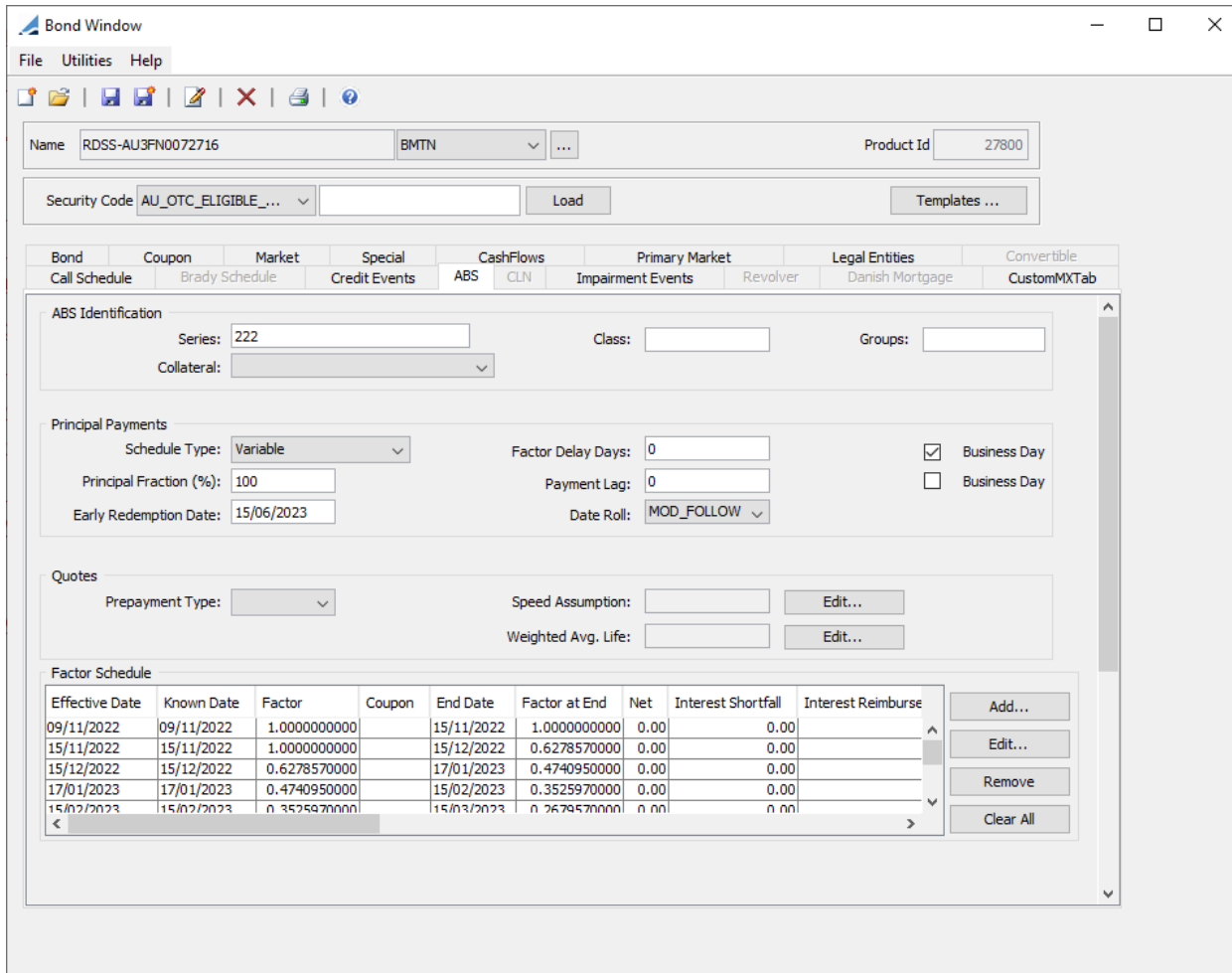
- » Check that the configuration name is now present in the Configuration tree. Select the desired configuration and click **Upload** to trigger an event to send the configuration to the Reuters DataScope Server, and to also create a REUTERS_DSS_IMPORT scheduled task to perform the import operation.

If no errors occur during processing by the Reuters DataScope Select Server, when the request is ready, the configuration name icon will change to green indicating that there is data awaiting import into Calypso.

When the configured Execution time is reached, the Scheduling Engine executes the Reuters DataScope Import job to import data from the downloaded CSV file associated with this task.

A successfully completed scheduled task is indicated by the green check icon beside the configuration name on the Reuters DataScope Select window.

You can launch the Bond Window to verify an imported bond factor schedule (**Navigator > Configuration > Fixed Income > Bond Product Definition**).



The screenshot shows the 'Bond Window' application with the following sections:

- Header:** Name: RDSS-AU3FN0072716, Product Id: 27800
- Security Code:** AU_OTC_ELIGIBLE_...
- Tabs:** Bond, Coupon, Market, Special, CashFlows, Primary Market, Legal Entities, Convertible. Sub-tabs include Call Schedule, Brady Schedule, Credit Events, ABS, CLN, Impairment Events, Revolver, Danish Mortgage, CustomMXTab.
- ABS Identification:** Series: 222, Class: , Groups: , Collateral:
- Principal Payments:** Schedule Type: Variable, Factor Delay Days: 0, Business Day: ☒, Principal Fraction (%): 100, Payment Lag: 0, Business Day: ☐, Early Redemption Date: 15/06/2023, Date Roll: MOD_FOLLOW
- Quotes:** Prepayment Type: , Speed Assumption: , Weighted Avg. Life:
- Factor Schedule Table:**

Effective Date	Known Date	Factor	Coupon	End Date	Factor at End	Net	Interest Shortfall	Interest Reimburse
09/11/2022	09/11/2022	1.0000000000		15/11/2022	1.0000000000	0.00	0.00	
15/11/2022	15/11/2022	1.0000000000		15/12/2022	0.6278570000	0.00	0.00	
15/12/2022	15/12/2022	0.6278570000		17/01/2023	0.4740950000	0.00	0.00	
17/01/2023	17/01/2023	0.4740950000		15/02/2023	0.3525970000	0.00	0.00	
15/02/2023	15/02/2023	0.3525970000		15/03/2023	0.2679470000	0.00	0.00	

Data Mapping Reference

The Reuters DSS Integration module requests data using predefined attributes that comply with the Reuters DataScope Select request specifications.

5.1 RDSS Data Types and Attributes

The Reuters DSS Integration module currently supports the following Reuters data types.

PRICE_ATTRIBUTE

- Capitalization: None
- Data field type: Numeric
- Decimal places: 5
- Decimal separator: . (period)
- Integer places: 12
- Justification: Left
- Leading zeroes: No
- Negative position: Before
- Thousand separator: No
- Trailing zeroes equals: No

DATE_ATTRIBUTE

- Capitalization: none
- Data field type: Date
- Date format: MM/dd/yyyy
- Justification: Left

NUMERIC_ATTRIBUTE

- Capitalization: None
- Data field type: Numeric
- Decimal places: 6
- Decimal separator: . (period)
- Integer places: 12
- Justification: Left
- Leading zeroes: No
- Negative position: Before
- Thousand character: , (comma)
- Thousand separator: Yes

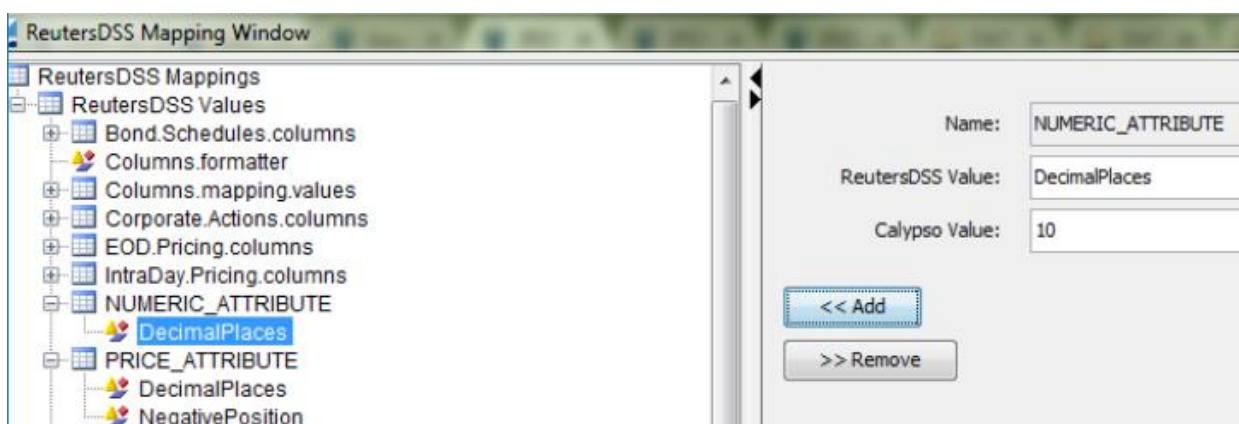
- Trailing zeroes: No

TEXT_ATTRIBUTE

- Capitalization: None
- Data field type: Text
- Justification: Left

The values shown above are the default values. They can be edited using the following mechanism.

1. Add the field you want to edit to the domain "<attribute>". For example, add DecimalPlaces to the domain "NUMERIC_ATTRIBUTE".
2. The field will appear in the Mapping Window where you can set its value.



5.2 Mapping Fields Reference

EOD Pricing

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type Field
BID_PRICE	Bid Price	BID_PRICE	PRICE_ATTRIBUTE
ASK_PRICE	Ask Price	ASK_PRICE	PRICE_ATTRIBUTE
OPEN_PRICE	Open Price	OPEN_PRICE	PRICE_ATTRIBUTE
CLOSE_PRICE	Close Price	CLOSE_PRICE	PRICE_ATTRIBUTE
HIGH_PRICE	High Price	HIGH_PRICE	PRICE_ATTRIBUTE
LOW_PRICE	Low Price	LOW_PRICE	PRICE_ATTRIBUTE
QUOTES_DATE	Trade Date	QUOTES_DATE	DATE_ATTRIBUTE
FEED_ADDRESS	Instrument ID	FEED_ADDRESS	TEXT_ATTRIBUTE
QUOTES_DESC	Security Description	QUOTES_DESC	TEXT_ATTRIBUTE
EXCHANGE_CODE	Exchange code	EXCHANGE_CODE	TEXT_ATTRIBUTE

IntraDay Pricing

IntraDay Pricing have CLOSE_PRICE from Reuters.

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
BID_PRICE	Bid Price	BID_PRICE	PRICE_ATTRIBUTE
ASK_PRICE	Ask Price	ASK_PRICE	PRICE_ATTRIBUTE
OPEN_PRICE	Open Price	OPEN_PRICE	PRICE_ATTRIBUTE
HIGH_PRICE	High Price	HIGH_PRICE	PRICE_ATTRIBUTE
LOW_PRICE	Low Price	LOW_PRICE	PRICE_ATTRIBUTE
QUOTES_DATE	Trade Date	QUOTES_DATE	DATE_ATTRIBUTE
FEED_ADDRESS	Instrument ID	FEED_ADDRESS	TEXT_ATTRIBUTE
QUOTES_DESC	Security Description	QUOTES_DESC	TEXT_ATTRIBUTE
EXCHANGE_CODE	Exchange code	EXCHANGE_CODE	TEXT_ATTRIBUTE

TimeSeries Pricing

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
BID_PRICE	Bid Price	BID_PRICE	PRICE_ATTRIBUTE
ASK_PRICE	Ask Price	ASK_PRICE	PRICE_ATTRIBUTE
OPEN_PRICE	Open Price	OPEN_PRICE	PRICE_ATTRIBUTE
CLOSE_PRICE	Close Price	CLOSE_PRICE	PRICE_ATTRIBUTE
HIGH_PRICE	High Price	HIGH_PRICE	PRICE_ATTRIBUTE
LOW_PRICE	Low Price	LOW_PRICE	PRICE_ATTRIBUTE
QUOTES_DATE	Trade Date	QUOTES_DATE	DATE_ATTRIBUTE
FEED_ADDRESS	Instrument ID	FEED_ADDRESS	TEXT_ATTRIBUTE
QUOTES_DESC	Security Description	QUOTES_DESC	TEXT_ATTRIBUTE
EXCHANGE_CODE	Exchange code	EXCHANGE_CODE	TEXT_ATTRIBUTE

Price History

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
BID_PRICE	Bid Price	BID_PRICE	PRICE_ATTRIBUTE

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
ASK_PRICE	Ask Price	ASK_PRICE	PRICE_ATTRIBUTE
OPEN_PRICE	Open Price	OPEN_PRICE	PRICE_ATTRIBUTE
CLOSE_PRICE	Last Trade Price	CLOSE_PRICE	PRICE_ATTRIBUTE
HIGH_PRICE	High Price	HIGH_PRICE	PRICE_ATTRIBUTE
LOW_PRICE	Low Price	LOW_PRICE	PRICE_ATTRIBUTE
QUOTES_DATE	Trade Date	QUOTES_DATE	DATE_ATTRIBUTE
FEED_ADDRESS	Instrument ID	FEED_ADDRESS	TEXT_ATTRIBUTE
QUOTES_DESC	Security Description	QUOTES_DESC	TEXT_ATTRIBUTE
EXCHANGE_CODE	Exchange code	EXCHANGE_CODE	TEXT_ATTRIBUTE

Terms and Conditions - Common Fields

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
	Asset Type	PRODUCT_TYP	TEXT_ATTRIBUTE
	Agency	AGENCY	NUMERIC_ATTRIBUTE
	Bridge Symbol	BRIDGE_SYMBOL	TEXT_ATTRIBUTE
	DEFAULT#QUOTE_TYPE#Price	QUOTE_TYPE	
	Debt Type	DEBT_TYP	TEXT_ATTRIBUTE
	Ex-dividend Value	EX_DIV	NUMERIC_ATTRIBUTE

Terms and Conditions - Equity Fields

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Name	Company Name	NAME	TEXT_ATTRIBUTE
Corporate	Issuer Name	LEGAL_ENTITY	TEXT_ATTRIBUTE
Country	Country of Incorporation	COUNTRY	TEXT_ATTRIBUTE
Currency	Currency Code	CURRENCY	TEXT_ATTRIBUTE
Exchange	Exchange Code	EXCHANGE	TEXT_ATTRIBUTE
Total Issued	Shares Amount	TOTAL_ISSUED	NUMERIC_ATTRIBUTE
Trading Size	Round Lot Size	TRADING_SIZE	NUMERIC_ATTRIBUTE
SubType		Default#Standard /SUB_TYPE	

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Quote Type		Default#Price	
Nominal Decimals		Default#0	
Comment			
CODE#CUSIP	CUSIP	CODE#CUSIP	TEXT_ATTRIBUTE
CODE#ISIN	ISIN	CODE#ISIN	TEXT_ATTRIBUTE
CODE#TICKER	TICKER	CODE#TICKER	TEXT_ATTRIBUTE
CODE#RICS	RIC	CODE#RICS	TEXT_ATTRIBUTE
CODE#Feed		Default#Reuters DSS	
Pay Dividend		Default#false	
Equity Status		Default#PENDING	
Legal Entities	Issuer Name	LEGAL_ENTITY	TEXT_ATTRIBUTE
Product Type	Usage Instrument Type	USG_INS_TYP	TEXT_ATTRIBUTE

Terms and Conditions – Bond – Bond Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Bond Type		PROD_TYPE	
Bond Subtype		SUB_TYPE	
Issue Date	Accrual Date	ISSUE_DATE	DATE_ATTRIBUTE
Dated Date	Accrual Date	DATED_DATE	DATE_ATTRIBUTE
Maturity Date	Maturity Date	MATURITY_DATE	DATE_ATTRIBUTE
Issuer	Issuer Short Name	BOND_ISSUER	TEXT_ATTRIBUTE
Country	Country of Issuance	COUNTRY_ISSUE	TEXT_ATTRIBUTE
Issue Price	Issue Price	ISSUE_PRICE	NUMERIC_ATTRIBUTE
Currency	Currency Code	CURRENCY	TEXT_ATTRIBUTE
Redem. Price	Redemption Value	REDEM_PRICE	NUMERIC_ATTRIBUTE
Redem. Curr.	Currency Code	REDEM_CURR	TEXT_ATTRIBUTE
Total Issued	Original Issue Amount	BOND_TOTAL_ISSUED	NUMERIC_ATTRIBUTE
Face Value	Denomination Increment	FACE_VALUE	NUMERIC_ATTRIBUTE
CODE#ISIN	ISIN		TEXT_ATTRIBUTE
CODE#TICKER	TICKER		TEXT_ATTRIBUTE
CODE#RICS	RIC		TEXT_ATTRIBUTE

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
CODE#CUSIP	CUSIP		TEXT_ATTRIBUTE
CODE#Feed	Default#Reuters DSS		
Comment	Type#<Reuters Col>;<Reuters Col>	BOND_COMMENT	
Min. Purchase Amt	Minimum Denomination	MIN_PURCHASE_AMT	TEXT_ATTRIBUTE
Bond Status		Default#PENDING / BOND_STATUS	

Terms and Conditions – Bond – Coupon Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Fixed Rate	Net Coupon	FIXED_RATE	NUMERIC_ATTRIBUTE
Ccy	Coupon Currency	COUPON_CCY	TEXT_ATTRIBUTE
Quoting Ccy		QUOTING_CCY	TEXT_ATTRIBUTE
Daycount	DayCount Code	DAY_COUNT	NUMERIC_ATTRIBUTE
Spread	Float Offset	SPREAD	NUMERIC_ATTRIBUTE
Index	Float Index type	INDEX	TEXT_ATTRIBUTE
Reset Days			
Rate Index Factor	Float Multiplier		
Reset Bus Lag			
Reset In Arrear			
Reset Holidays			
Reset Dec.		BOND_RESET_DEC	
Holidays	Coupon Payment Holiday Convention Code	HOLIDAYS	TEXT_ATTRIBUTE
Roll Day		ROLL_DAY	
Payment Lag		PAYMENT_LAG	
Business Day Flag		BUS_DAY_FLAG	
Payment Rule	Coupon Payment Rule Code	PAYMENT_RULE	TEXT_ATTRIBUTE
Date Roll	Coupon Payment Rule Code	DATE_ROLL	TEXT_ATTRIBUTE
Frequency	Coupon Frequency	FREQUENCY	NUMERIC_ATTRIBUTE
Pre-Paid		PRE_PAID	

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Compound Frequency		COMPOUND_FREQ	
Method		METHOD	
Acc Daycount	Day Count Code	ACC_DAYCOUNT	NUMERIC_ATTRIBUTE
Use In Stubs		USE_IN_STUB	
Use Date Rule		USE_DATE_RULE	
Stub Start	First Coupon Date	STUB_START	DATE_ATTRIBUTE
Stub End	Last Coupon Date	STUB_END	DATE_ATTRIBUTE
	Coupon Type	COUPON_TYP	TEXT_ATTRIBUTE

Terms and Conditions – Bond – Market Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Settle Days	Days to Settle	SETTLE_DAYS	NUMERIC_ATTRIBUTE
Accruals Days	Days to Settle	ACCURAL_DAYS	NUMERIC_ATTRIBUTE
Ex-Dividend		EX_DIV	
Ex-Dividend BUS		EX_DIV_BUS	
Record Days		RECORD_DAYS	
Accrual Digits		ACCRUAL_DIGITS	
Price Dec.	Price Quote Rounding	PRICE_DEC	TEXT_ATTRIBUTE
Yield Dec.		YIELD_DEC	
Nominal Dec.		NOMINAL_DEC	
Coupon Rate Dec.		COUPON_RATE_DEC	
Capitalization Dec.		CAPITALIZATION_DEC	
Reset Dec.		BOND_MARKET_RESET_DEC	
Announce Date	Announce Date	ANNOUNCE_DT	DATE_ATTRIBUTE
Auction Date	Auction Date	AUCTION_DT	DATE_ATTRIBUTE
Default Date	Bankruptcy File Date	DEFAULT_DT	DATE_ATTRIBUTE
Withholding Tax	Withholding Tax	WITHHOLD_TAX	NUMERIC_ATTRIBUTE
Apply Withholding Tax			

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
When Issue Bond		WHN_BOND_ISSUE	
Tick Size	Price Quote Convention	TICK_SIZE	TEXT_ATTRIBUTE
Yield Method	Yield Type	YIELD_METHOD	TEXT_ATTRIBUTE
Quote Type		QUOTE_TYPE	
Issue Paying Agent		ISSUE_PAY_AGENT	
Calculator Agent		CALC_AGENT	
Trustee		TRUSTEE	
Commission Paid		COMMISSION_PAID	
Benchmark Name		BENCHMARK_NAME	
Future Contract		FUTURE_CONTRACT	

Terms and Conditions – Bond – Special Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Bullet/ Amortizing/ Sinking		BULLET_TYP	
Amortizing Type		AMORTIZING_TYP	
Sinking Type		SINKING_TYP	
Simple/ Floater	Floater Flag	FLOATER_FLAG	TEXT_ATTRIBUTE
Floater Type	Float Life Cap/ Float Life Floor	FLOATER_CAP	
Cap	Float Life Cap	CAP_VAL	NUMERIC_ATTRIBUTE
Floor	Float Life Floor	FLOAT_VAL	NUMERIC_ATTRIBUTE
No Reconvention/ Reconventioned		RECONVENTION_FLAG	
Reconventioned Date		RECONVENTION_DATE	
Reconventioned DayCount		RECONVENTION_DAYCNT	
No Flipper/ Flipper		FLIPPER_FLAG	
Flipper Date		FLIPPER_DATE	
Flipper Details			

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Trades Flat		TRADE_FLAT_VAL	
Distress Date			
Inflation Indexed	Inflation Protected Flag	INFLATION_INDEX_FLAG	TEXT_ATTRIBUTE
Inflation Index	Base Index	INFLATION_INDEX	TEXT_ATTRIBUTE
Guaranteed Notional		GURANTEE_NOTIONAL_FLAG	
Idx Value	Index Linked Bond Base CPI	INDEX_VALUE	NUMERIC_ATTRIBUTE
Rounding		ROUNDING	
Rounding Method		ROUNDING_METHOD	
Active From		ACTIVE_FROM	
Active To		ACTIVE_TO	
Assimilation Date		ASSIM_DATE	
Target Name		TARGET_NAME	
Assimilation Product		ASSIM_PRODUCT	
Link to Basket		LINK_TO_BASKET	
Basket Name		BASKET_NAME	

Terms and Conditions – Bond – CLN Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Reference Entity Type	<Default>#Single Name	REFERENCE_ENTITY_TYP	
Protection Type	<Default>#None	PROTECTION_TYP	
Issuer	Security Description	CLN_ISSUER	TEXT_ATTRIBUTE
Seniority	Seniority Code	CLN_SENIORITY	TEXT_ATTRIBUTE
Rating		CLN_RATING	

Terms and Conditions – Bond – ABS Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Series	Series	ABS_SERIES	TEXT_ATTRIBUTE
Class		ABS_CLASS	
Group		ABS_GROUP	

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Collateral	Asset Subtype	ABS_COLLATERAL	TEXT_ATTRIBUTE
Schedule Type		ABS_SCHEDULE_TYP	
Factor Delay Days		FACTOR_DELAY_DAYS	
Factor Delay Days Business Day Flag		FDD_BUS_DAY_FLAG	
Principal Fraction		PRINCIPAL_FRACTION	
Payment Lag		ABS_PAYMENT_LAG	
Variable Type Business Day Flag		PL_BUS_DAY_FLAG	
Early Redemption Date		ABS_EALY_REDEMP_DT	
Date Roll		ABS_DATE_ROLL	
Prepayment Type		ABS_PREPAYEMENT_TYP	
Speed Assumption		ABS_SPEED_ASSUMP	
Weight Avg. Life	Worst Average Life	ABS_WEIGHT_AVG_LIFE	NUMERIC_ATTRIBUTE
Effective Date	Factor Date	ABS_EFFECTIVE_DT	DATE_ATTRIBUTE
Known Date	Factor Date	ABS_KNOWN_DT	DATE_ATTRIBUTE
Factor	Factor	ABS_FACTOR	NUMERIC_ATTRIBUTE
Coupon		ABS_COUPON	
WAC		ABS_WAC	
WAM		ABS_WAM	
Interest Shortfall		ABS_INTEREST_SHORTFALL	
Interest Reim		ABS_INTEREST_REIM	
Principal Shortfall		ABS_PRINCIPAL_SHORTFALL	
Principal Reim		ABS_PRINCIPAL_REIM	
Writedown		ABS_WRITEDOWN	
Writedown Reim		ABS_WRITEDOWN_REIM	

Terms and Conditions – Bond – Convertible Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Target Product	Conversion RIC	CONV_TARGET_PRD	TEXT_ATTRIBUTE
Target Code	Conversion RIC	CONV_TARGET_CODE	TEXT_ATTRIBUTE

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Issue Strike	Conversion Price	CONV_ISSUE_STRIKE	NUMERIC_ATTRIBUTE
Start	Conversion Terms Start Date	CONV_START_DT	DATE_ATTRIBUTE
End	Conversion Terms Start Date	CONV_END_DT	DATE_ATTRIBUTE
Type		CONV_TYPE	
Date		CONV_DATE	
Cap		CONV_CAP	
Floor		CONV_FLOOR	
Multiplier		CONV_MULTIPLIER	
Price Set		CONV_PRICE_SET	
Historical Price		CONV_HISTORICAL_PRICE	
	Convertible Flag	IS_CONVERTIBLE	TEXT_ATTRIBUTE

Bond Schedules – Bond – Coupon Schedule

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Coupon Class Type	Default#Variable	Default#Variable	
Coupon	Coupon Rate	BS_COUPON	NUMERIC_ATTRIBUTE
Period End Date	Coupon Rate Effective Date	BS_PERIOD_END_DT	DATE_ATTRIBUTE

Bond Schedules – Bond – Principal Schedule Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Bullet/ Amortizing/ Sinking	Default#Sinking	Default#Sinking	
Sinking Type	Default#Schedule	Default#Schedule	
Notional	Sink Amount Unit and Sink Amount	BS_NOTIONAL and BS_NOTIONAL_UNIT	NUMERIC_ATTRIBUTE and TEXT_ATTRIBUTE
Date	Sink Date	BS_SINK_DATE	DATE_ATTRIBUTE

Bond Schedules – Bond – Conversion/Call Schedule Tab

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Effective Call			
Redemption Type			
Redemption Date	Call Effective Date/Put Effective Date	BS_CALL_REDEMP_DATE/ BS_PUT_REDEMP_DATE	DATE_ATTRIBUTE
Option Type	Schedule Type	BS_SCHEDULE_TYP	TEXT_ATTRIBUTE
Exercise Type	Option	BS_EXCER_TYP	TEXT_ATTRIBUTE
Notification Date	Call/Put End Notify period	BS_CALL_NOTIF_DT /BS_PUT_NOTIF_DT	NUMERIC_ATTRIBUTE
Price	Call Price/Put Price	BS_CALL_PRICE/ BS_PUT_PRICE	NUMERIC_ATTRIBUTE
Exercised?			
Redemption Amount			
Prior Notional			
Outstanding Amount			
Interest Clean Up			
Lottery Winner Redemptions			
Date			

Terms and Conditions – EquityIndex Fields

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Name	Company Name	NAME	TEXT_ATTRIBUTE
Country	Country of Incorporation	COUNTRY	TEXT_ATTRIBUTE
Currency	Currency Code	CURRENCY	TEXT_ATTRIBUTE
Exchange	Exchange Code	EXCHANGE	TEXT_ATTRIBUTE
Quote Type		Default#Price	
Nominal Decimals		Default#0	
Comment			
CODE#CUSIP	CUSIP	CODE#CUSIP	TEXT_ATTRIBUTE
CODE#ISIN	ISIN	CODE#ISIN	TEXT_ATTRIBUTE
CODE#TICKER	TICKER	CODE#TICKER	TEXT_ATTRIBUTE
CODE#RICS	RIC	CODE#RICS	TEXT_ATTRIBUTE
CODE#Feed		Default#Reuters DSS	

Terms and Conditions – ADR Fields

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
Name	Company Name	NAME	TEXT_ATTRIBUTE
Country	Country of Incorporation	COUNTRY	TEXT_ATTRIBUTE
Currency	Currency Code	CURRENCY	TEXT_ATTRIBUTE
Exchange	Exchange Code	EXCHANGE	TEXT_ATTRIBUTE
Quote Type		Default#Price	
Nominal Decimals		Default#0	
Comment			
CODE#CUSIP	CUSIP	CODE#CUSIP	TEXT_ATTRIBUTE
CODE#ISIN	ISIN	CODE#ISIN	TEXT_ATTRIBUTE
CODE#TICKER	TICKER	CODE#TICKER	TEXT_ATTRIBUTE
Underlying	Underlying RIC	UNDERLYING_RIC	TEXT_ATTRIBUTE
CODE#RICS	RIC	CODE#RICS	TEXT_ATTRIBUTE
CODE#Feed		Default#Reuters DSS	

Tranche Factor History

Calypso UI Field	Reuters Field	Calypso Reuters Interface Field	Reuters Data Type
	Asset Type	ASSET TYPE	TEXT_ATTRIBUTE
	Asset Type Description	ASSET TYPE_DESC	TEXT_ATTRIBUTE
	Asset SubType	ASSET SUBTYPE	TEXT_ATTRIBUTE
	Asset SubType Description	ASSET SUBTYPE_DESC	TEXT_ATTRIBUTE
	CUSIP	CUSIP	TEXT_ATTRIBUTE
	Common Code	COMMON_CODE	TEXT_ATTRIBUTE
Factor	Factor	FACTOR	NUMERIC_ATTRIBUTE
Effective Date	Factor Date	FACTOR_DATE	DATE_ATTRIBUTE
	ISIN	ISIN	TEXT_ATTRIBUTE
	Instrument ID	INSTRUMENT_ID	TEXT_ATTRIBUTE
	Instrument ID Type	INSTRUMENT_ID_TYPE	TEXT_ATTRIBUTE
	Security Description	SECURITY_DESC	TEXT_ATTRIBUTE
	Ex-dividend Value	EX_DIV	NUMERIC_ATTRIBUTE

Troubleshooting

Check the ReutersDssEngine Log. Look for exceptions or warning messages.

Check the Calypso Task Station for errors or information on every request or import.

Check the Navigator Log. Look for exceptions or warning messages.

Check the SQL Monitor tab on the Admin Monitor Window to verify that insert, update, and select statements are executed correctly by Reuters DataScope Integration Module within Calypso.

Check the Scheduled Task report for the status of the Reuters import task.

Use the Admin Monitor window to check for unconsumed events on ReutersDSSengine.

MiFID keywords

Following MiFID keywords are supported for **Terms and Conditions – Bond** Task:

These keywords will be saved in the Product Code window of Calypso Bond Window UI.

MiFID Field Name	Description
MiFID Bond Seniority	Identifies the type of bond: senior debt, mezzanine, subordinated or junior
MiFID Bond Seniority Description	Description of the MiFID Bond Seniority
MiFID Bond Type	Bond type as per ESMA definitions
MiFID Bond Type Description	Description of the MiFID Bond Type
MiFID COFIA Liquidity Flag	MiFID liquidity indicator for new bond issues
MiFID Complex Instrument Flag	Flag indicating whether the instrument is complex
MiFID Complex Instrument Reason	Explains why the complex marker has been assigned
MiFID Index Identifier	Identifier of the index/benchmark of a floating rate bond
MiFID Index Name	Where no identifier exists, name of the index. Field to provide ESMA specific name of the index
MiFID Index Term	Term of the index/benchmark of a floating rate bond
MiFID Trading Admission Approval Date	Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue
MiFID Trading Admission Request Date	Date and time of the request for admission to trading on the trading venue
MiFID Post Trade LIS Threshold Floor	Threshold floor to be applied for the calculation of post-trade LIS thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade LIS Threshold Value	Post-trade LIS thresholds for the sub-classes determined not to have a liquid market
MiFID Post Trade LIS Trade Percentile	Trade percentile to be applied for the calculation of post-trade LIS thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade LIS Volume Percentile	Volume percentile to be applied for the calculation of post-trade LIS thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade LIS Threshold Floor	Threshold floor to be applied for the calculation of pre-trade LIS thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade LIS Threshold Value	Pre-trade LIS thresholds for the sub-classes determined not to have a liquid market

MiFID Field Name	Description
MiFID Pre Trade LIS Trade Percentile	Trade percentile to be applied for the calculation of pre-trade LIS thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade SSTI Threshold Floor	Threshold floor to be applied for the calculation of post-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade SSTI Threshold Value	Post-trade SSTI thresholds for the sub-classes determined not to have a liquid market
MiFID Post Trade SSTI Volume Percentile	Volume percentile to be applied for the calculation of post-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade SSTI Trade Percentile	Trade percentile to be applied for the calculation of post-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade SSTI Threshold Floor	Threshold floor to be applied for the calculation of pre-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade SSTI Threshold Value	Pre-trade SSTI thresholds for the sub-classes determined not to have a liquid market
MiFID Post Trade SSTI Volume Percentile	Volume percentile to be applied for the calculation of post-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Post Trade SSTI Trade Percentile	Trade percentile to be applied for the calculation of post-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade SSTI Threshold Floor	Threshold floor to be applied for the calculation of pre-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Pre Trade SSTI Threshold Value	Pre-trade SSTI thresholds for the sub-classes determined not to have a liquid market
MiFID Pre Trade SSTI Trade Percentile	Trade percentile to be applied for the calculation of pre-trade SSTI thresholds for the sub-classes determined to have a liquid market
MiFID Issuance Date - ESMA	Date of issue for ETNs and ETCs
MiFID Index Name - ESMA	Value provided by ESMA. Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years
CFI Code	Code indicating the ISO10962 standard for the security classification