![Nasdaq](Nasdaq logo)

Nasdaq Calypso

Inventory Position Report

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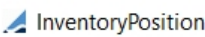# 1. Viewing Inventory Positions

From the Calypso Navigator, navigate to **Reports > Nostro/Custodian Positions > Inventory Position** (menu action `reporting.ReportWindow$BOPosition`) to review the inventory positions.

You can display real-time Inventory positions computed by the Inventory engine (nostro positions), or inventory snapshots generated by the INVENTORY_SNAPSHOT scheduled task.

- Transfer and Inventory engines should be running to compute inventory positions.
- Liquidation engine should be running to perform Positions reconciliation.
- Margin Call engine should be running for collateral positions.

▶ Refer to *Calypso Cash Management documentation* for details on generating inventory positions.

▶ Refer to *Calypso Collateral Management documentation* for information on generating margin call positions.

Menus common to all reports are described under **Help > Menu Items**.

1.1 Report Example

Partial picture of Inventory Position report

The report shows two panels: Cash for cash positions, and Security for security positions.

Use one of the following methods to run the report:

» You can check / uncheck **View > Show Frame > Criteria** to display / hide the search criteria.

» Enter selection criteria at the top of the report window and click to load both cash and security positions. The selection criteria are described below.
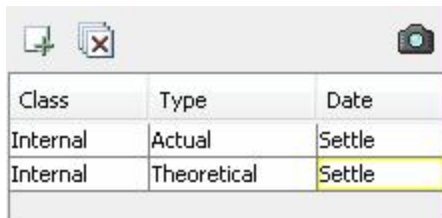
   When you select the Cash panel, you can view selection criteria specific to cash positions only.

   When you select the Security panel, you can view selection criteria specific to security positions only.

   You can also click in each panel to only load the corresponding positions.

   You can configure the columns of the report. See **Help > Menu Items** for details.

» You can also choose **Report > Load Template**, select a template then click Load.

» You can select a template and click to display the number of objects that will be loaded from the database before loading the report.

» You can click to print the report results.
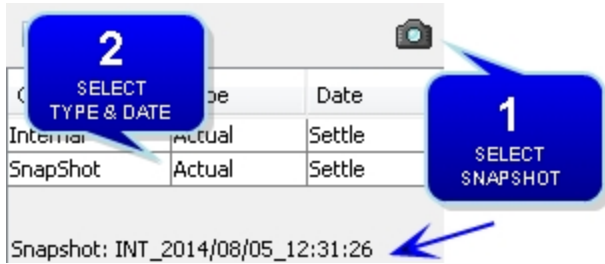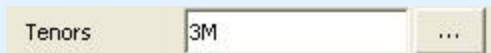
   Note that for the Pivot view and the Aggregation view, the print icon is disabled.

   You can use [Ctrl+P] or [Ctrl+L] to print the report, or you can export the report to Excel and print it from there.
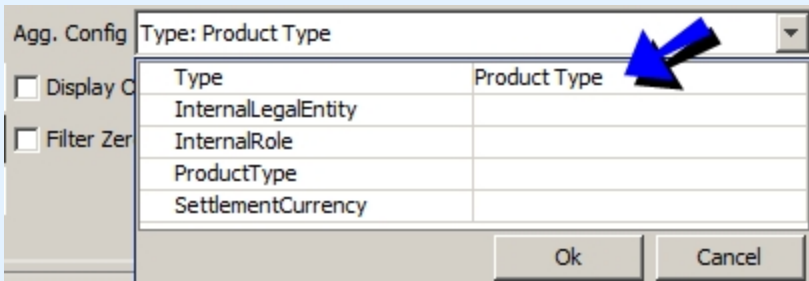
Criteria Details

Criteria	Description
Class Type Date	Click to add a combination of position class, type, and date. You can select a combination of Internal, External and SnapShot positions (see Snapshot below for details on selecting snapshots). You can also select Client positions or Margin_Call positions. These positions cannot be combined with other positions as the display fields are not compatible. *Position Class* The following values are available: • External – View positions imported into the system from external sources.
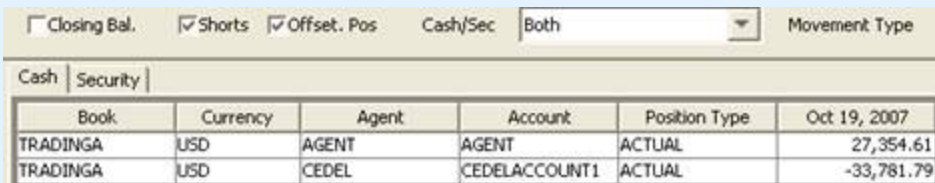
Criteria	Description
	• Internal – View positions calculated by the Inventory Engine.
	• Client – View client positions calculated by the Inventory Engine.
	• Margin_Call – View margin call positions calculated by the Margin Call Engine.
	• SnapShot – View positions from an inventory snapshot, provided you have selected an inventory snapshot.
	Position Type
	Click ... to select a position type. The following values are available:
	• Actual – View the position of settled transfers, based on the real settlement date and real settlement amount.
	• Bank Confirmed – Cash position confirmed by bank statements MT940/MT950.
	• Expected – View the positions based on the Available Date of the transfers when not settled, else it is based on the Real Settle Date.
	▶ Refer to *Calypso Cash Management documentation* for details on the Available Date.
	• Forecast – View the forecasted position of unknown transfers.
	• Theoretical – View the positions of any transfers, based on the expected settlement date and expected settlement amount.
	• Not settled – View the positions of unsettled /failed transfers.
	▶ Refer to *Calypso Cash Management documentation* for details on failed transfers.
	You can set the environment property KEEP_OPPOSITE_XFER_FROM_INVENTORY_DETAIL to true to display both legs of a repo when both the start and end legs are failed. Only one failed transfer is displayed otherwise.
	Default is False.
	• Statement – View the position of back-value movements and back-value failed movements (transfer value date is before transfer settlement date).
	• Rolled_Interest – Only applies to margin call interests rolled into "Margin_Call" positions.
	▶ Refer to Collateral Management documentation for details.
	Position Date
	Select a position date. The following values are available:
	• Trade – To load the position by trade date.
	• Settle – To load the position by settlement date.
	• Available – To load the position by available date. The available date applies to client positions only. It defaults to the trade date but can be customized.
	Snapshot

Criteria	Description
	To select an inventory snapshot: 1. Click 📷. You will be prompted to select a snapshot generated by the scheduled task INVENTORY_SNAPSHOT. 2. Then select the Type and Date of the snapshot. ▶ Please refer to Calypso Scheduled Tasks documentation for details on generating inventory snapshots.
Start Date	Enter the start date from which you want to see the positions. You may input a date in the past or in the future.
End Date	Enter the end date for the positions. When holiday calendars are selected under Data > Configure Holidays: • If Data > Calendar > Calendar is checked, the dates that correspond to business days appear with a red background in the report results • If Data > Calendar > Business is checked, the dates that correspond to business days are removed from the report results
Use Tenor	Check "Use Tenor" to use a tenor instead of an end date. The Tenors field will appear.

Criteria	Description

	Click ... to select tenors for which you want to see the positions.
	
	You can now display the tenors as columns names by choosing Data > Tenors > Display columns by tenor name.
	
	| 1D ⌐
		3D	1W |
			|---|---|---|
			| 999,711.72 | 999,711.72 | 999,711.72 |
			| 600,000.00 | 600,000.00 | 600,000.00 |
			
			You can also choose the following menu items:
			
			• Data > Tenors > Roll Tenor to next date – When not selected and Calendar > Business is selected, the Tenors that fall on business days are not shown. Example - If Tenor 3D is a business day, the report will show 1D, 2D, 4D, etc.
			
			  When selected and Calendar > Business is selected, the Tenors are rolled and shown as business days. Example - If Tenor 3D is a business day, the report will show 1D, 2D, 3D (which represents 3 business days), 4D (which represents 4 business days), etc.
			
			• Data > Tenors > End Of – This only applies to W, M and Y tenors for end of the week, end of the month, end of the year. When not selected, 1W is Start Date + 7 calendar or business days depending on Data > Calendar. Example – Sept 27 + 1W = Oct 4 in Calendar days and Oct 6 in Business days.
			
			  When selected, 1W is the end of the week following the start date depending on Data > Calendar – Example Sept 27 + 1W = Oct 3 in Calendar days and Oct 1 in Business days.

Template Description	Displays the template description if a template has been loaded, and a template description is set on the template. Template descriptions can be set using **Configuration > Reporting & Risk > Report Templates** from the Calypso Navigator.
Books	Click ... to select a set of books as needed. You can also enter a comma-separated list of books. ① [NOTE: Book names are case-sensitive]
ProcessingOrg	Click ... to select a set of processing organizations as needed. You can also enter a comma-separated list of processing organizations. ① [NOTE: Processing organization codes are case-sensitive]
Include Child POs	When checked, the positions of the child POs are included in the report, if any, when a PO is selected.
Aggregation	Select the aggregation level of the positions: Book/Agent/Account, Agent/Account, Agent, Book, Client, ProcessingOrg, Global, or Book/Agent.
Currencies Securities	The Currencies label on the Cash panel switches to Securities when you select the Security panel. Click ... to select a set of currencies for cash positions, or click ... to select a set of securities for security positions.
Account Template	You can select an Account Selector template as needed. When selected, the underlying

Criteria	Description
	accounts are loaded.
	You can click **...** next to the drop down list to define Account Selector templates. It opens the Account Selector Templates window where you can manage the templates.
Security Template	On the Security panel, you can select a type of security template to be loaded:
	• Bond – To select a Bond Report template.
	• Equity – To select an Equity Report template.
	• SecurityFilter – To create a security filter on-the-fly.
	▶ See Securities Filter for details.
	• Warrant – To select a Warrant Report template.
Sec Code	On the Security panel, you can select a security code and enter a value in the adjacent field to select all securities with that security code value.
Include Issuances	On the Security panel, you can check the "Include Issuances" checkbox to include issuance trades.
SD Filter	On the Security panel, you can select a static data filter to filter the securities that can be loaded in the report.
Agent Cpty Id	The Agent Id label switches to Cpty Id when the position class is set to Client or Margin_Call. Click **...** to select an agent / counterparty as applicable to view the positions for that agent / counterparty only.
Account Id Contract Id	The Account Id label switches to Contract Id when the position class is set to Margin_Call. Click **...** to select an account / contract as applicable to view the positions for that account / contract only.
Agg. Config	Select a custom aggregation config as needed. You can then specify the individual criteria. ⓘ [NOTE: You can only select a custom aggregation config if you have configured the Inventory engine to compute custom positions – Refer to Calypso Inventory Engine documentation for details] *Sample Inventory Position Report with Positions computed by Product Type*

Criteria	Description
	You can configure aggregation related columns using **Data > Configure Columns**.
Position Value	This only applies to security positions. Select a position display value. The following values are available: • Quantity – The Security panel displays quantities. • Nominal – The Security panel displays current nominal values (based on the pool factor if any). • Nominal (Unfactored) – The Security panel displays original nominal values. You can select the default amount by setting ONE of the following environment properties to true: INV_QUANTITY, INV_NOMINAL, or INV_NOMINAL_UNFACTORED.
Custom Filter	You can select a custom filter for filtering inventory positions. To create a custom filter, create a class named `apps.reporting.<filter_name>` that implements the interface `com.calypso.apps.reporting.BOPositionFilter`. Register the filter name in the BOPositionFilter domain. Sample in `calypsox.apps.reporting.SecurityFilter`.
Display Only Multiple Agent	Select this checkbox to display only those positions that are held at more than one Agent.
Explode Position	This only applies to security positions. If you have created custom movement types and balance types, you can view the details of the computation by checking the Explode Position checkbox. In this example, we choose to display "Collateralized Movements", the created "parent" movement type, and check the Explode Position checkbox so that the details of the computation are shown. Alternatively, you can display the "parent" movement type, like "Collateralized Movement", and clear "Explode Position". Then you right-click the position and choose **Show > Explode Position** to display the details of the position. The Explode Position report can use templates named "BOExplode_<template name>".

Criteria	Description
Aggregate Agg. Config	Check "Aggregate Agg. Config" to aggregate custom positions. For example, you have defined custom positions by product type, and selected the corresponding Aggregation Config. On the Security panel, you want to see the positions by product type, and on the Cash panel, you don't want to see the breakup by product type. You can check "Aggregate Agg. Config" on the Cash panel to aggregate the custom positions.
Position Direction	Select All, Shorts or Longs. If you select Shorts, you can check "Offset Pos." to only show short positions for which there is a long position available that can offset the short position. In this case, both the short position and potential offset position are shown. In this example, you can transfer the position from agent AGENT to agent CEDEL to cover part of the short position on agent CEDEL.
Cash / Sec	The following values are available: • Both – The report displays both cash and security positions. • Cash – The report displays cash positions only. • Security – The report displays security positions only.
Movement Type	Select the movement types you want to display. *Cash Positions* For Cash, the following values are available: • Balance — Running balances - The net of all position components - Total net position, based on all transfers • Available Balance — Balances + Overdraft Limit on the account • Movements — Balance on the start and end dates, and the movements in between • Callable Balance = Usable Balance = Balance *Security Positions* For securities, movement types are more detailed based on the type of collaterals. • Balance – Total net security position, based on all transfers • Balance Collateralized In – Position based on transfers representing Reverse Repos and LONG Margin Call positions

Criteria	Description
	• Balance Collateralized In NON CA – Position based on transfers representing Reverse Repos
	• Balance Collateralized In NON Substitutable – Position based on transfers representing Reverse Repos and LONG Margin Call positions, where the securities are designated on the trade as NOT substitutable
	• Balance Collateralized In Substitutable – Position based on transfers representing Reverse Repos and LONG Margin Call positions, where the securities are designated on the trade as substitutable
	• Balance Collateralized Out – Position based on transfers representing Repos and SHORT Margin Call positions
	• Balance Collateralized Out NON CA – Position based on transfers representing Repos
	• Balance Collateralized Out NON Substitutable – Position based on transfers representing Repos and SHORT Margin Call positions, where the securities are designated on the trade as NOT substitutable
	• Balance Collateralized Out Substitutable – Position based on transfers representing Repos and SHORT Margin Call positions, where the securities are designated on the trade as substitutable
	• Balance In NON Substitutable – Position based on transfers representing Reverse Repos, Pledges (In), Security Borrows, and LONG Margin Call positions, where the securities are designated on the trade as NON substitutable
	• Balance In Substitutable – Position based on transfers representing Reverse Repos, Pledges (In), Security Borrows, and LONG Margin Call positions, where the securities are designated on the trade as substitutable
	• Balance Margin Call – Position based on transfers representing Security Margin Calls except Triparty Allocations
	• Balance Margin Call Non Rehypotheticable – The portion of the Margin Call Balance that is designated as not able to be re-hypothecated
	• Balance Margin Call Rehypotheticable – The portion of the Margin Call Balance that is designated as able to be re-hypothecated ▶ See Margin Call Contracts documentation for details on re-hypotheticable collateral. The Margin Call Rehypotheticable balance types will only be computed if the value MarginCallInventorySec is set in the "InventorySecBucketFactory" domain.
	• Balance NON Substitutable – The portion of the Balance that is designated as NON substitutable
	• Balance Out NON Substitutable – Position based on transfers representing Repos, Pledges (Out), Security Loans, and SHORT Margin Call positions, where the securities are designated on the trade as NON substitutable
	• Balance Out Substitutable – Position based on transfers representing Repos, Pledges (Out),

Criteria	Description
	Security Loans, and SHORT Margin Call positions, where the securities are designated on the trade as substitutable
	• Balance PayToHoldIn – Position based on transfers representing Security Borrows Hold (In) and Pay to Hold (In)
	• Balance PayToHoldOut – Position based on transfers representing Security Loans Hold (Out) and Pay to Hold (Out)
	• Balance Pledge – Position based on transfers representing Pledges
	• Balance PledgedIn – Position based on transfers representing Pledges (In)
	• Balance PledgedIn NON Substitutable – Position based on transfers representing Pledges (In), where the securities are designated on the trade as NON substitutable
	• Balance PledgedIn Substitutable – Position based on transfers representing Pledges (In), where the securities are designated on the trade as substitutable
	• Balance PledgedOut – Position based on transfers representing Pledges (Out)
	• Balance PledgedOut NON Substitutable – Position based on transfers representing Pledges (Out), where the securities are designated on the trade as NON substitutable
	• Balance PledgedOut Substitutable – Position based on transfers representing Pledges (Out), where the securities are designated on the trade as substitutable
	• Balance Repo Callable In – Position representing open Reverse Repo trades
	• Balance Repo Callable Out – Position representing open Repo trades
	• Balance Buy Sell Back – Position based on transfers representing BSB Reverse Repos
	• Balance Sell Buy Back – Position based on transfers representing BSB Repos
	• Balance Repo Triparty – Position based on transfers representing Triparty Repos (Repos and Reverse Repos) and Triparty Allocations
	• Balance Repo Triparty In – Position based on transfers representing Reverse Triparty Repos and Triparty Allocations (In)
	• Balance Repo Triparty Out – Position based on transfers representing Triparty Repos and Triparty Allocations (Out)
	• Balance RepoTrackingIn – Position based on transfers representing Repos in securities designated as subject to Repo Tracking
	• Balance RepoTrackingOut – Position based on transfers representing Reverse Repos in securities designated as subject to Repo Tracking
	• Balance SecLending Callable In – Position representing open Security Borrows
	• Balance SecLending Callable Out – Position representing open Security Loans
	• Balance SecurityBorrowed – Position based on transfers representing securities borrowed through Sec Lending Borrow trades, excluding Hold (Out) and Pay to Hold (Out)

Criteria	Description

	• Balance SecurityBorrowed Collateral – Position based on transfers representing the collateral leg on Sec Lending Sec Vs Sec Borrow trades
	
	• Balance SecurityBorrowed NON Substitutable – Position based on transfers representing securities borrowed through Sec Lending Borrow trades, where the securities are designated on the trade as NON substitutable
	
	• Balance SecurityBorrowed Substitutable – Position based on transfers representing securities borrowed through Sec Lending Borrow trades, where the securities are designated on the trade as substitutable
	
	• Balance SecurityLent – Position based on transfers representing securities borrowed through Sec Lending Loan trades, excluding Hold (In) and Pay to Hold (In)
	
	• Balance SecurityLent Collateral – Position based on transfers representing the collateral leg on Sec Lending Sec Vs Sec Loan trades
	
	• Balance SecurityLent NON Substitutable – Position based on transfers representing securities borrowed through Sec Lending Loan trades, where the securities are designated on the trade as NON substitutable
	
	• Balance SecurityLent Substitutable – Position based on transfers representing securities borrowed through Sec Lending Loan trades, where the securities are designated on the trade as substitutable
	
	• Balance Simple Transfer – Position based on transfers representing Simple Transfers
	
	• Balance Substitutable – Total net position, based on ALL transfers, where the securities are designated on the trade as substitutable
	
	• Balance SecurityBorrowed Auto / Balance SecurityLent Auto – Balances from "autoloan" sec lending trades created from the integration of MT535 messages.
	
	   ▶ Refer to Calypso Message Matching for details.
	
	• Balance Trading – Net position resulting from BUY and Sell trades
	
	• Balance Triparty Margin Call – Position based on transfers representing Security Margin Calls from Triparty Allocations
	
	• Balance Unavailable – Net position resulting from Unavailability Transfer trades
	
	• Movements – All security transfers between the start and end dates
	
	  Same movement types as balance types for the actual transfers.
	
	Callable (Open) Positions
	
	The scheduled task PROCESS_CALLABLETRADE allow rolling callable trades every day.
	
	Substitutable Positions
	
	You also have the ability to identify whether the transfers that created the position are substitutable or not.

Criteria	Description
	Balance Detail for SecurityBondBTAN3.5%/15Y/01/06/2022/3.5% on Date 10/07/2007 		Total	Callable
---	---	---
Total Security	-1,050,000.00	-1,200,000.00
Trading	0.00	
Security Lent	0.00	0.00
Security Borrowed	0.00	0.00
Collaterized Out	-4,200,000.00	-4,200,000.00
Collaterized In	3,150,000.00	3,000,000.00
Pledged Out	0.00	0.00
Pledged In	0.00	0.00	 In the example above, of the total of this Security taken in as Collateral (3,150,000) only 3,000,000 can be substituted out by the counterparty. It is also possible to add custom movement types. ▶ See Inventory Position - Process Menu for details.
Filter Zero Balance	Select this checkbox to exclude dates from the report that have a zero balance.
Propagate to Security Propagate to Cash	When checked, which is the default behavior, the criteria saved in the template are the same for both the Cash and Security panels. When unchecked, both the criteria from the Security panel and the criteria from the Cash panel are saved in the template.
Closing Bal.	When checked, the following columns will be populated on the start date: • Opening Balance – Balance carried the day before the start date • Settled – Total movements on the start date • Closing Balance – Sum of opening balance and settled on the start date | Cash	Security					
---	---	---	---	---	---	---
Book	Currency	Agent	Account	Opening Balance for Jun 14, 2005	Settled on Jun 14, 2005	Closing Balance for Jun 14, 2005
TRADINGA	USD	RGV	RGVACCOUNT1	-11,200.00	0.00	-11,200.00
TRADINGA	EUR	ABANK	RGVACCOUNT1	1,000,464.34	0.00	1,000,464.34
TRADINGA	USD	ABANK	RGVACCOUNT1	-24,964,416.09	199,652.86	-24,764,763.23
TRADINGA	USD	ABANK	SETTLEACCOUNT	-188,490.48	0.00	-188,490.48	 » Double-click on Opening Balance to show the trades that caused a movement on the previous day. » Double-click on Settled to show the trades that cause a movement on the start date. » Double-click on Closing Balance to show the trades that cause a movement on the start date (same as Settled).
Legal Ag. / Contract Id	On the Security panel, you can select legal agreements and margin call contracts associated with the trades (repo, security lending) to display corresponding information.
Filter Matured Securities	On the Security panel, you can check "Filter Matured Securities" to exclude matured securities.
Display Past Prepaid Transfers	Only applies to Statement positions. On the Cash panel, you can check "Display Past Prepaid Transfers" to display transfers that

Criteria	Description
	were paid before their settlement date. For example, a transfer has a settlement date of 07/10/2014, and is paid on 07/09/2014. The transfer attribute "InitSettleDate" is set to the original settlement date 07/10/2014, so that it can be loaded in the Inventory Position on 07/10/2014 using this checkbox.
Pricing Env Valuation Date	These selections will only appear if the column use_pricing_env = 1 in table report_win_def for def_name = BOPosition – Contact your database administrator to set this up. This allows converting cash positions into the base currency of the selected pricing environment. The base currency will appear next to the total amount if the FX quote is known, or an error will be displayed otherwise. The menu item **Process > Check FX Quotes** allows checking FX quotes only.

Inside the Pricing Env row, a screenshot table:

EUR	119,475.24	119,475.24
EUR	0.00	0.00
	0.00 Missing FX Quote	0.00 Missing FX Quote
USD	-1,392,379,714.42	-1,392,379,714.42
USD	0.00	0.00
	-1,392,379,714.42 USD	-1,392,379,714.42 USD

You need to configure grouping by Currency, and setup subtotals by Dates with the function SumFX (you can add it to the domain "REPORT.Functions" if it is not available for selection).

1.1.1 Drill Down Display Option

When you right-click a position and choose the Show menu, a number of drill down reports are available for selection.

You can view the selected drill-down report below the Inventory Position report, as shown in the example below.

1.1.2 Transfer Report Drill Down

When drilling down to the transfer report from a position, you can select a transfer report template that starts with "BOPosition".

In particular, you can configure a transfer report that shows COLLATERAL transfers, and CollateralTrade columns to view the underlying collaterals of a given position.

To drill-down to the transfer report, right-click a position, and choose **Show > Transfer Report**. The list of BOPosition templates will be available for selection.

By default, you will only see the movements of the day for cash balances and security balances.

To see all movements, you need to add the balances for which you want to see all movements to the domains "BOPosition.DrillDown.Cash.Balance.ShowAllMovements" for cash balances, and "BOPosition.DrillDown.Securiy.Balance.ShowAllMovements" for security balances.

You can show archived transfers in the Transfers drill-down if the menu item **Report > Include Archived Transfers to Drilldown** is checked.

1.1.3 Navigating to Another Inventory Position Report

To open another Inventory Position report based on an existing template, create an Inventory Position report template that starts with "BOPosition".

When you right-click a position, the template will be available for selection under **Show > BOPosition Report**.

1.1.4 Exploding a Position

If you have created custom movement types and balance types, you can view the details of the computation by exploding the position.

Right-click the position and choose **Show > Explode Position** to display the details of the position. The Explode Position report can use templates named "BOExplode_<template name>".

1.1.5 Interest Entries

In the cash panel, you can right-click a position and choose **Show > Interest Entries** to bring up the Interest Entries window.

This will display in the Inventory Position Report what Interest will be capitalized to the client accounts on the next payment date, and allow the Interest amounts to be broken down into the daily constituents.

This only applies if the cash account is configured for interest bearing.

1.1.6 Aggregation Display Example

To aggregate based on any column (book attribute for example), select the book attribute as a sort column and column heading, then choose **View > Set Table > Aggregation**.

Cash	Security						
AGGREGATION	Book	Currency	Agent	Account	Position Type	Blk_Attr.ProfitCenter	May 1, 2007
BOCashPosition							
CProfitA							
TRADINGA/USD/CEDEL/CEDELACCOUNT1	TRADINGA	USD	CEDEL	CEDELACCOUNT1	THEORETICAL	CProfitA	-257,717.55

You can also check "Explode Position" and aggregate by Parent Balance to view the details of movement types that you have created.

Cash	Security						
AGGREGATION	Movement Type	Book	Currency	Parent Balance	Agent	Account	Oct 1, 2007
BOSecurityPosition							
Collateralized Movements							
TRADINGA/11/FUTCLR/FTCLRACCT	Movements Collateralized In	TRADINGA	USD	Collateralized Movements	FUTCLR	FTCLRACCT	450
TRADINGA/11/FUTCLR/FTCLRACCT	Movements Collateralized Out	TRADINGA	USD	Collateralized Movements	FUTCLR	FTCLRACCT	-600

1.1.7 Positions Aggregation

You can also aggregate positions based on any criteria using **Data > Configure Aggregation**.

Select the criteria you want to use to aggregate positions and the positions are aggregated accordingly.

Example:

With no aggregation - Multiple rows are shown for each currency per account, book, etc.

Currency	Account	Book	Oct 29, 2021
EUR	PO@NOSTRO_AGENT_EUR	Book01	600,000.00
EUR	PO@NOSTRO_AGENT_EUR	Global	999,711.72
EUR	PO@NOSTRO_AGENT_EUR	CRD_Sample_Trades	-177,777.80
EUR	PO@NOSTRO_AGENT_EUR	IRD_Sample_Trades	-5,064,456.12
JPY	AGENT-JPY	CRD_Sample_Trades	-1,776,353
USD	AGENT-USD	IntBook	-11,619,507.89
USD	N/A	IntBook	5,115.00
USD	PO@NOSTRO_AGENT_USD	CRD_Sample_Trades	-254,166.67
USD	PO@NOSTRO_AGENT_USD	Global	-6,330,845.91
USD	PO@NOSTRO_AGENT_USD	Book01	-717,789.68
USD	AGENT-USD	Global	-300,000.00
USD	PO@NOSTRO_AGENT_USD	IRD_Sample_Trades	-37,315,680.57
USD	PO@NOSTRO_AGENT_USD	CMD_Sample_Trades	-11,801,936.00

With currency aggregation, only one row is shown per currency:

Currency	Account	Book	Oct 29, 2021
EUR	PO@NOSTRO_AGENT_EUR		-3,642,522.20
JPY	AGENT-JPY	CRD_Sample_Trades	-1,776,353
USD			-68,334,811.72

It does not show any details. Grouping by currency with a subtotal in Aggregation view would give similar results.
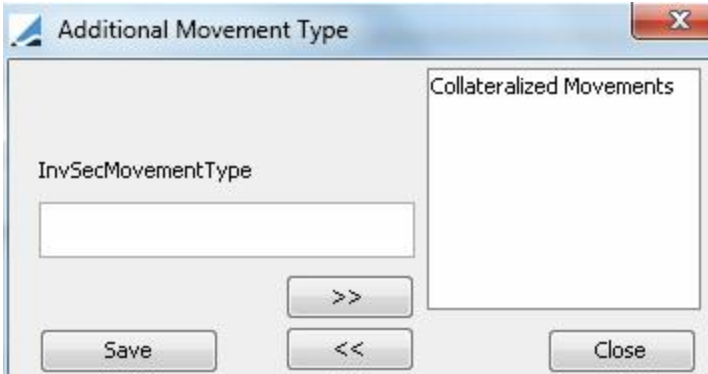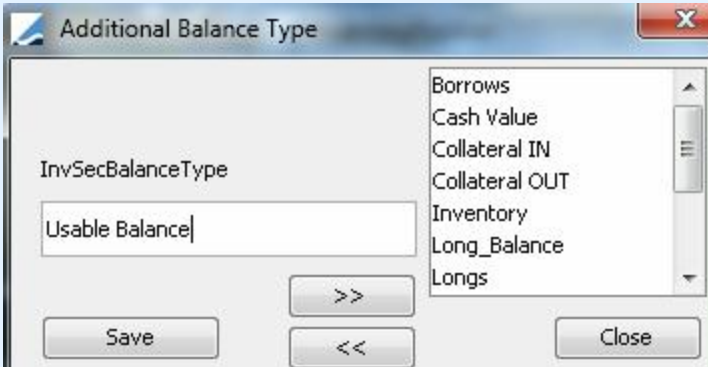
AGGREGATION	Account	Book	Oct 29, 2021
⊞ BOCashPosition			
⊞ 📁 EUR			-3,642,522.20
⊞ 📁 JPY			-1,776,353
⊞ 📁 USD			-68,334,811.72

ⓘ [NOTE: If you have multiple currencies, it is recommended to select the currency in the aggregation criteria as it will not aggregate positions across currencies]
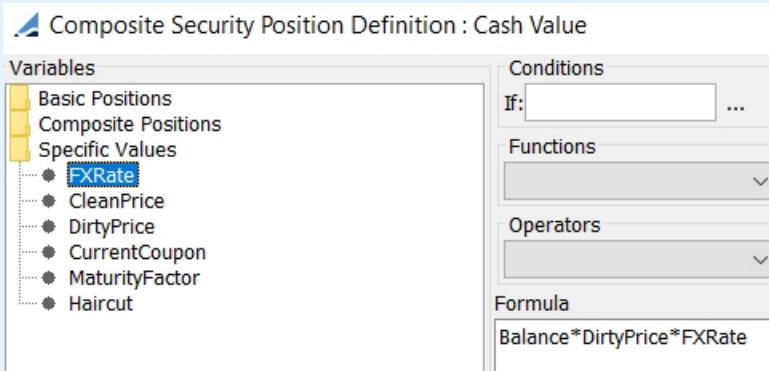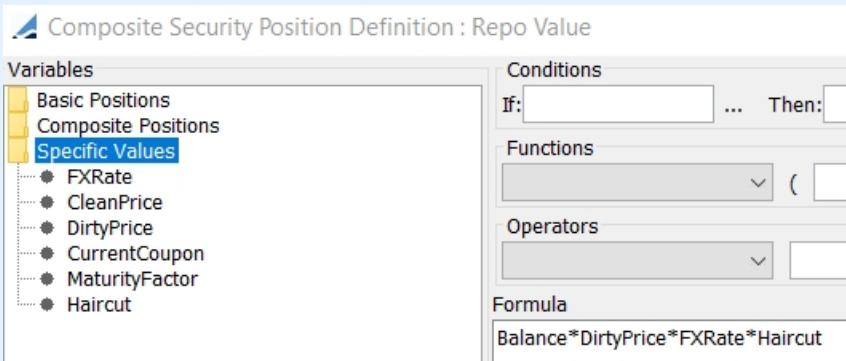
1.2 Inventory Position - Process Menu

The menu items of the Process menu are described below.

Menu Items	Description
Create Movements Type	This only applies to security positions. Enter a movement type, for example "Collateralized Movements".
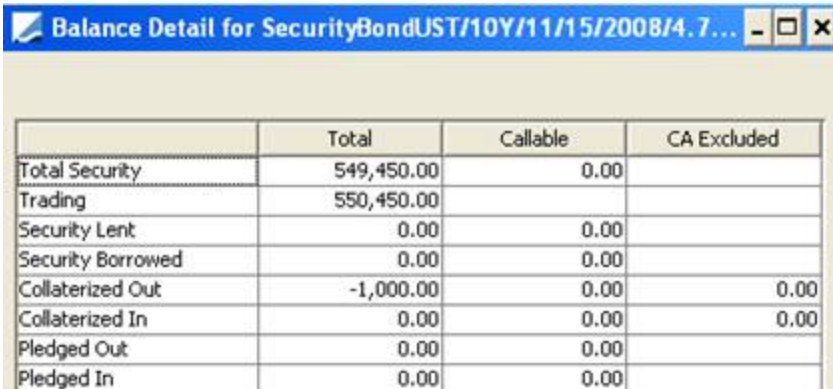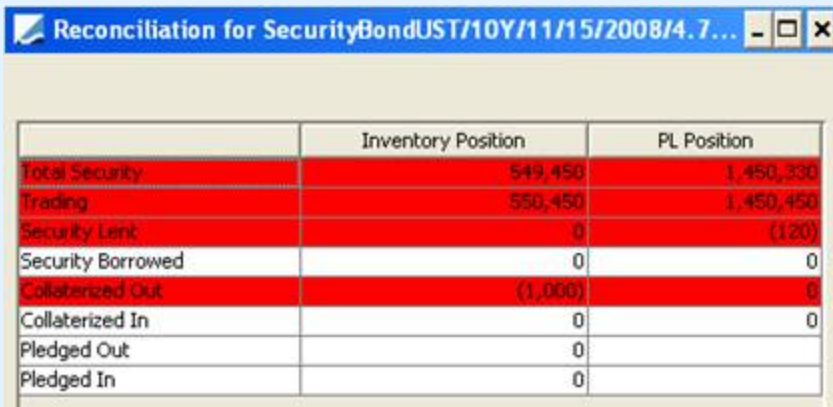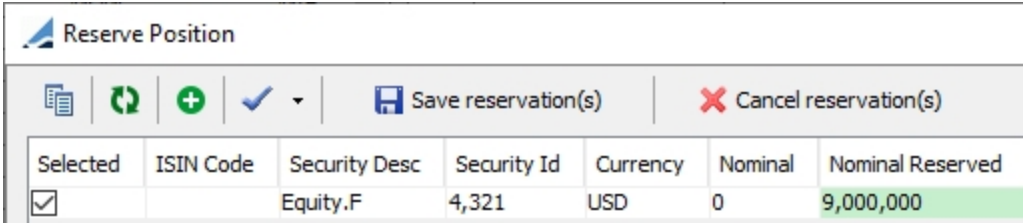
Menu Items	Description
	It populates the domain "InvSecMovementType". You then need to define the movement type using **Process > Define Movement Type**. See below.
Create Balance Type	This only applies to security positions. Enter a balance type, for example "Usable Balance". It populates the domain "InvSecBalanceType". You then need to define the balance type using **Process > Define Balance Type**. See below.
Define Movements Type	This only applies to security positions. You first need to create a movement type using **Process > Create Movement Type**. Select a movement type and build the formula using basic position types, composite position types (existing custom movement types), and specific values. You can specify conditions as needed. Then click **Apply**. *Example*

Menu Items	Description
	This example will compute Collateralized Movements = Movements Collateralized In + Movements Collateralized Out.
Define Balance Type	This only applies to security positions. You first need to create a balance type using **Process > Create Balance Type**. Select a balance type and build the formula using basic position types, composite position types (existing custom balance types), and specific values. You can specify conditions as needed. Then click **Apply**. *Example 1* Example 1 will compute Usable Balance = Balance + Balance_Collaterized_In + Balance_ Collaterized_In_Substitutable.
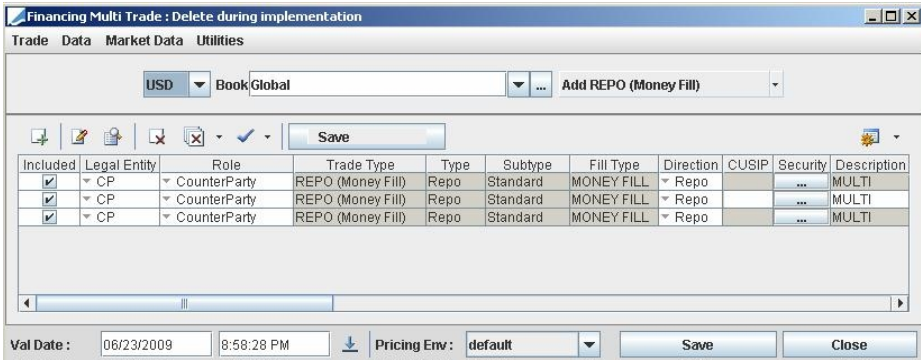
Menu Items	Description
	Example 2

	Composite Security Position Definition : Cash Value
	
	Variables
	Basic Positions
	Composite Positions
	Specific Values
	  FXRate
	  CleanPrice
	  DirtyPrice
	  CurrentCoupon
	  MaturityFactor
	  Haircut
	
	Conditions
	If: ...
	Functions
	Operators
	Formula
	Balance*DirtyPrice*FXRate
	
	Example 2 will compute Cash Value = Balance * DirtyPrice * FXRate.

	Example 3

	Composite Security Position Definition : Repo Value
	
	Variables
	Basic Positions
	Composite Positions
	Specific Values
	  FXRate
	  CleanPrice
	  DirtyPrice
	  CurrentCoupon
	  MaturityFactor
	  Haircut
	
	Conditions
	If: ... Then:
	Functions (
	Operators
	Formula
	Balance*DirtyPrice*FXRate*Haircut
	
	Example 3 will compute the position with haircut: Repo Value = Balance * DirtyPrice * FXRate * Haircut.
	
	In this case, make sure to select a legal agreement or margin call contract to retrieve haircut information.
	
	Example 4
	
	The MaturityFactor returns 0 if Position Date > Product Maturity Date; or 1 otherwise.
	
	It allows computing a zero balance after bond maturity using a formula like Balance*MaturityFactor.

Check FX Quotes	See search criteria Pricing Env and Valuation Date for details.

1.3 Popup Process Menu

When you right-click a position, the following menu items are available in the Process menu.

Menu Items	Description
Details	Displays the distribution of the security position. **Balance Detail for SecurityBondUST/10Y/11/15/2008/4.7...** 		Total	Callable	CA Excluded
---	---	---	---
Total Security	549,450.00	0.00	
Trading	550,450.00		
Security Lent	0.00	0.00	
Security Borrowed	0.00	0.00	
Collaterized Out	-1,000.00	0.00	0.00
Collaterized In	0.00	0.00	0.00
Pledged Out	0.00	0.00	
Pledged In	0.00	0.00		
Reconcile Position	Reconcile the selected position with the position computed by the Liquidation Engine. To use this feature, select the "Book" level aggregation in the Aggregation field. **Reconciliation for SecurityBondUST/10Y/11/15/2008/4.7...** 		Inventory Position	PL Position
---	---	---
Total Security	549,450	1,450,330
Trading	550,450	1,450,450
Security Lent	0	(120)
Security Borrowed	0	0
Collaterized Out	(1,000)	0
Collaterized In	0	0
Pledged Out	0	
Pledged In	0		 Red rows indicate positions that are not reconciled. You can also use the scheduled task RECON_INV_PL_POSITIONS to reconcile inventory positions with PL positions. ▶ Please refer to Calypso Scheduled Tasks documentation for details.
Reserve Position	Select a security position, and choose Reserve Position to make the position unavailable. **Reserve Position** 🔁 ➕ ✔ ▾ 💾 Save reservation(s) ✖ Cancel reservation(s) | Selected	ISIN Code	Security Desc	Security Id	Currency	Nominal	Nominal Reserved
---	---	---	---	---	---	---
☑		Equity.F	4,321	USD	0	9,000,000	 » Enter the following fields as needed: – Nominal Reserved: Nominal amount to be made unavailable

Menu Items	Description
	– Start Date and End Date: Duration of unavailability – Usage: Reason of unavailability » Then click **Save reservations(s)**. It creates Unavailability Transfers for the reserved position. Such transfers populate the position types "Balance Unavailable" and "Movements Unavailable". You can set the default book for the reserved position. The default book is the book with book attribute Custody=True. You can click ⊕ to load all existing unavailability transfers regardless of the book.
Transfer Agent	Select two security positions on the same security, and choose Transfer Agent to display the Transfer Agent window for entering a transfer between the selected agents.
Position Adjustment	Select a security position, and choose Position Adjustment to display the Security Transfer window for entering a security transfer.
Unavailability Transfer	Select a position (cash or security), and choose Unavailability Transfer to make this position unavailable by creating an unavailability transfer. You can specify an unavailability reason. Unavailability transfers populate the position types "Balance Unavailable" and "Movements Unavailable". The system checks for a default trade template for the user. If no default template exists, then the Unavailability Transfer trade will be Open by default. If a default template exists, then the system will check to see if the default template is Open or Term. If the template is Term, then the system will insert the position start date plus 1D (next business date) as the end date of the trade. If the template is Open, then the trade will be Open.
Repo Sweeping	With book aggregation selected in the Security panel, you can select a position and choose **Process > Repo Sweeping** to open the repo trade capture screen. It automatically completes the following details based on the position you have selected in the report: security, start date, book, and nominal.
Account Sweeping > On All Selected Positions	To perform account sweeping on all selected positions. ▶ Refer to Account Sweeping Documentation for setup details.
Account Sweeping > On Specific Date	To perform account sweeping on a given position cell. ▶ Refer to Account Sweeping Documentation for setup details.
Pool Consolidation	To perform account sweeping on an account hierarchy. ▶ Refer to Account Sweeping Documentation for setup details.
Financing	Select a position and choose **Process > Financing** to capture financing repo trades. For a cash position, you will capture MONEY FILL trades.

Menu Items	Description
	Default values for these trades can be specified through a legal agreement between the processing organization (owner of the selected book) and the selected counterparty. Legal Agreements are defined using **Configuration > Legal Data > Agreements** from the Calypso Navigator, and default values for financing repo trades are defined in the Details panel.
	You can also set default values configurations (created using **Configuration > Legal Data > Default Values** from the Calypso Navigator) in the following domains:
	• Domain = "Financing.MoneyFillConfig" - Value = Config name
	• Domain = "Financing.CloseAfterSave" - Value = true (to automatically close the window when the trades are saved)
	Enter and modify the fields as needed.
	Add trades as needed.
	Click **Save** when you are done.
	The Default Values Configurations window is described in Calypso Fixed Income documentation.
Margin Call	For a margin call position, creates a margin call trade.

1.4 Environment Properties

The following environment properties apply to the Inventory Position report.

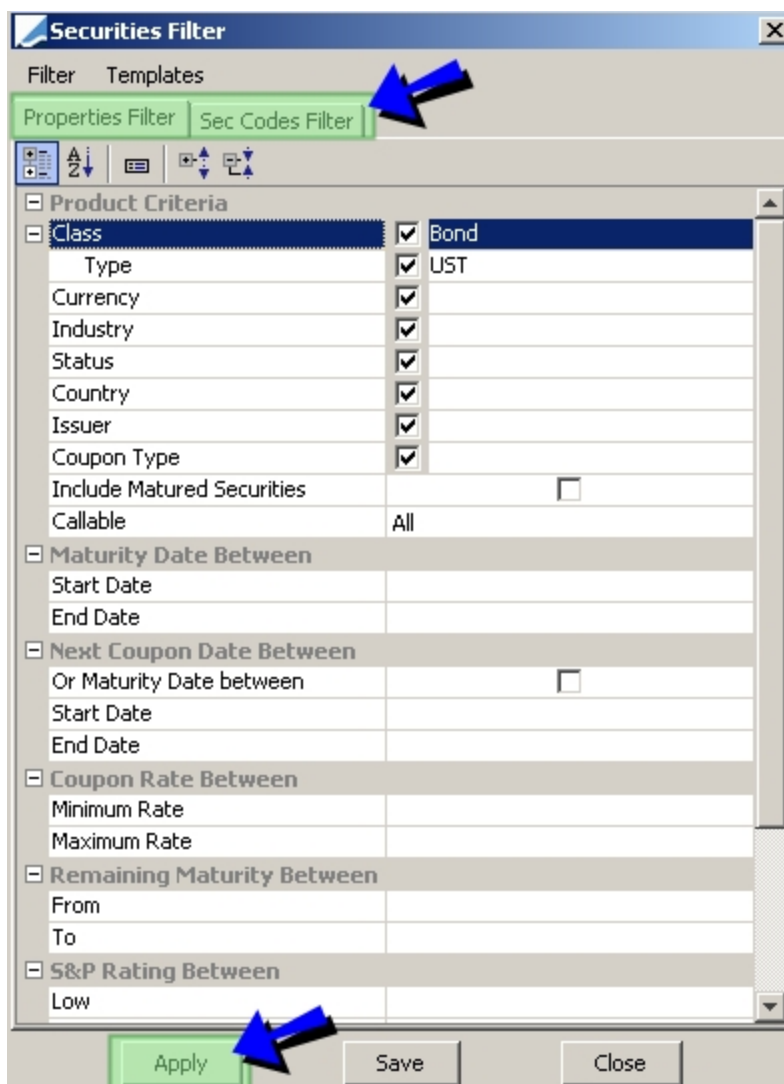| Environment Properties	Description
AGG_CONFIG_ PLACEOFSAFEKEEPING	True or false. Default is false.
	When true, it allows computing the external position by Book / Agent / Account / PlaceOfSafekeeping.
	When false, it allows computing the external position by Book / Agent / Account.
BO_POSITION_FORCE_ TRANSACTION_SERIALIZABLE	True or false. Default is false.
	Inventory positions are stored in multiple tables. If you are loading large past

Environment Properties	Description
	positions, there might be changes to those tables while the report is running, therefore causing inconsistent results.
	When true, it allows preventing changes in the inventory tables between different queries by increasing the isolation level to SERIALIZABLE (instead of TRANSACTION_READ_COMMITTED by default).
	In the case of Oracle, the parameter INITRANS (default is 1) should be increased for tables (and indexes) linked to inventory tables to allow multiple SQL queries running at the same time.
	inv_cash_movement
	inv_cash_balance
	inv_sec_movement
	inv_sec_balance
	inv_cust_cash_movement
	inv_cust_cash_balance
	inv_cust_sec_movement
	inv_cust_sec_balance
	inv_cash_query
	inv_sec_query
	inv_agg
	inv_temp_config_id
	inv_product_temp
	product_temp
BO_POSITION_REPORT_ ACCEPT_IN_DATASERVER	True or false. Default is true.
	When set to true, it allows accepting the inventory positions inside the Data Server to prevent too many RMI calls. Set to false to disable (accepting done in Calypso Navigator in this case).
	Accepting corresponds to selecting the inventory positions based on the Inventory Position report criteria.
BO_POSITION_REPORT_ FILTER_IN_DATASERVER	True or false. Default is true.
	When set to true, it allows filtering the inventory positions inside the Data Server to prevent too many RMI calls. Set to false to disable (filtering done in Calypso Navigator in this case).
	Filtering corresponds to removing applicable zero positions (based on date range).
BO_POSITION_REPORT_ CLEAR_POSITION	True or false. Default is true.

Environment Properties	Description
	Allows reducing memory usage in Inventory Position report – Disabled in case of real-time updates.
BO_POSITION_REPORT_ CLEAR_DISPLAYABLE	True or false. Default is true.
	Allows reducing memory usage in Inventory Position report – Disabled in case of real-time updates.
BO_POSITION_REPORT_ CLEAR_ROW_VECTOR	True or false. Default is true.
	Allows reducing memory usage in Inventory Position report – Disabled in case of real-time updates.
BO_POSITION_REPORT_ PRELOAD_SECURITIES_IN_ DATASERVER BO_POSITION_REPORT_ PRELOAD_SECURITIES_MIN_ IN_DATASERVER	If set to true, preload the securities when a Custom Filter or a SD Filter is used in the Inventory Position Report. Default is false. Minimum number of securities to activate the preloading of the product cache (default is 10). Only applies when BO_POSITION_REPORT_PRELOAD_SECURITIES_ IN_DATASERVER is true.
BO_POSITION_REPORT_ REALTIME_LOG_SIZE	Size of the real-time logs (default value is 50000). If set to 0, the logs are not limited.
BO_POSITION_LOAD_ PRODUCT_BY_IDS	True or false. Default is true. Allows loading the products by ID in the Inventory Position report.
KEEP_OPPOSITE_XFER_FROM_ INVENTORY_DETAIL	Used in the Inventory Position report. True or false. Set to true to display both legs of a repo when both the start and end legs are failed. Only one failed transfer is displayed otherwise. Default is false.
MAX_INVENTORYPOSITIONS_ PER_USER	Maximum number of inventory positions to be loaded. Default is 500000. Can also be set per user using User attribute Max.InventoryPosition. These limits do not apply to Admin users.
PRODUCT_REPORT_CACHE_ MAX_SIZE	Max size of Secondary Market Products cache – Default is 50000.

2. Securities Filter

The Securities Filter allows defining search criteria to filter bonds.

You can save the filter, it will be saved as a Bond Report template that can be used anywhere a Bond Report template can be used.

» Enter search criteria in the Properties Filter panel and Sec Codes Filter panel as applicable. Then click **Apply** to apply the search criteria and load the corresponding bonds.

» You can click **Save** to save the filter as a Bond Report template. You will be prompted to enter a filter name.

The Template menu allows loading / saving bond report templates.