



# Calypso User Guide

## ETD: Position and Trade Archiving

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Draft

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## Document History

Revision	Published	Author(s)	Summary of Changes
1.0	9 October 2024	Matthieu Delpéuch	First Draft

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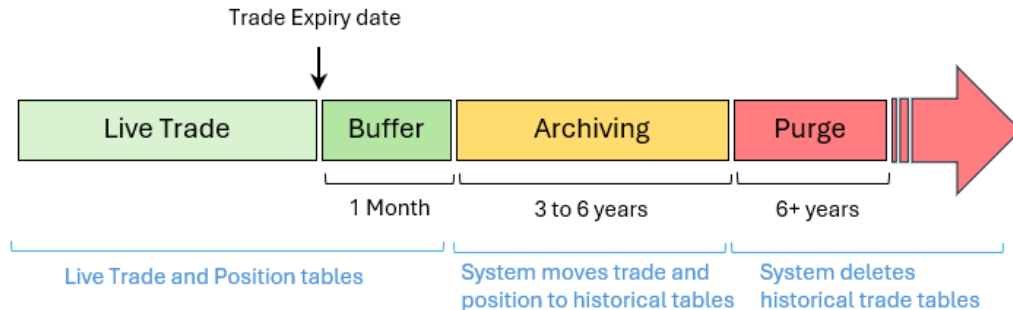
# 1 Background

Calypso helps archiving trades and positions in order to preserve the performance of the system by freeing up the “live tables”, but without compromising the regulatory requirement of keeping the records available (in the US for instance, from 3 to up to 6 years depending on the transactions). This is done by moving the trades and positions from the live tables to historical tables, meaning the records will still be available if needed. Once the holding period is over, it will be possible to completely delete the transactions from the data base. Due to the nature of the ETD business and the important trading volume, we do recommend clients to define an archiving process.

Note that this document is only a recommended approach that each client will need to adapt to their business, region and regulatory requirements.

Please also refer to the Calypso ScheduledTask User Guide for further details on the available archiving parameters.

## Example of an ETD archiving process




## 2 Archiving

The position need to be archived before the trades (and related objects such as transfers, fees, etc.), with the pre-requisite that there is no trade open quantity left (should be null or zero), meaning that the position has expired or has been offset. The system will not allow the position to be archived if this is not the case.

The second requirement before proceeding to the archiving, which is valid for both, position and trade archiving, is that the underlying contract has expired. This is a functional requirement (not mandatory and not limited by the system), that will limit operational issues post archiving

### 2.1 Position archiving

Set up 'ARCHIVE\_POSITION' scheduled task for your PO

 Scheduled Task Definition

**Scheduled Task Definition**  
 Use the dialog below to define the attributes for the task to be executed. These attributes will control the behavior of the task. There are two types of attributes, general attributes which are the same across all tasks and task specific attributes. Scheduling of the task is performed using the Task Trigger Definition dialog

Task Description
 Task Type: ARCHIVE\_POSITION

External Reference: ETD Position Archiving

Comments: ETD Position Archiving

Description: ETD Position Archiving

Execution Parameters
 Attempts: 1 Retry After: 0 minutes Expected Execution Time (SLA): 6 minutes

JVM Settings: -Xms512m -Xmx1024m

Log Settings:

Task Notification Options
 ☐ Send Emails ☐ Publish Business Events To User:

Common Attributes
 Task ID: 93502

Processing Org: BANK ALPHA

Trade Filter: ETD Pos Archiving

Filter Set:

Pricing Environment:

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
 UNARCHIVE PROCESS:

UNARCHIVE BOOK ID:

UNARCHIVE PRODUCT ID:

UNARCHIVE FROM (MM-DD-YYYY):

INCLUDE ALLOCATED TOQ:

Liquidation Engine:

Check excluded xfer statuses:

Handle Repo trades:

THREAD COUNT:

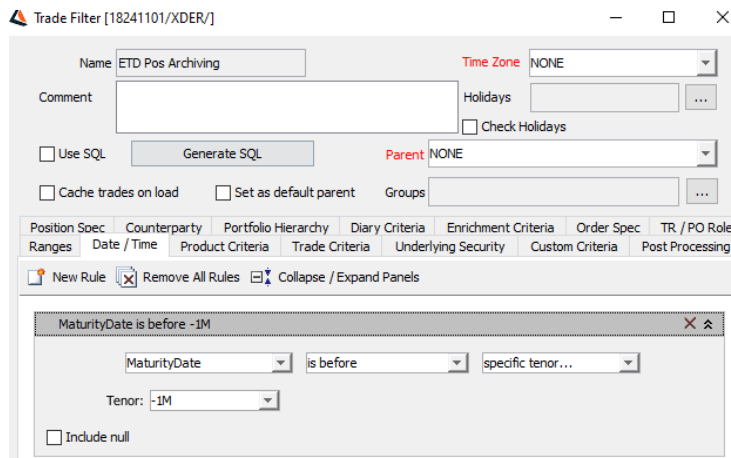
UNARCHIVE THREAD COUNT:

Restore Trades by Net Id:

(Name)  
(Description)

Save Cancel

Define a trade filter on the Scheduled Task: specify in the 'Date/ Time' tab a new rule based on 'MaturityDate'. In the example below we will archive the position 1 month after the contract has expired, but you can define a tenor according to your own preferences.



Trade Filter [18241101/XDER/]

Name: ETD Pos Archiving Time Zone: NONE

Comment: Holidays: Check Holidays

☐ Use SQL Generate SQL Parent: NONE

☐ Cache trades on load ☐ Set as default parent Groups:

Position Spec Counterparty Portfolio Hierarchy Diary Criteria Enrichment Criteria Order Spec TR / PO Role  
Ranges Date / Time Product Criteria Trade Criteria Underlying Security Custom Criteria Post Processing

New Rule Remove All Rules Collapse / Expand Panels

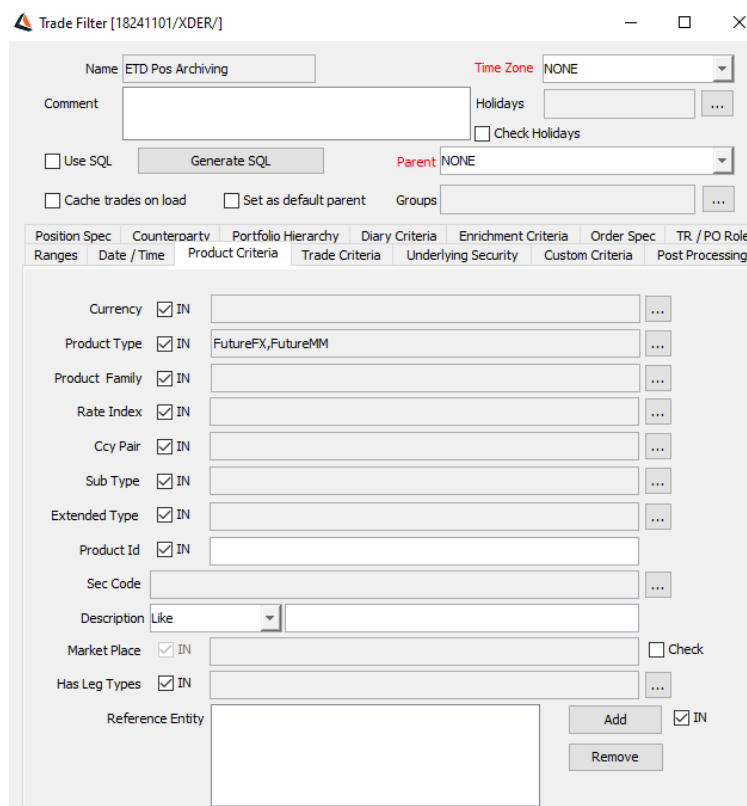
MaturityDate is before -1M

MaturityDate is before specific tenor...

Tenor: -1M

☐ Include null

If needed, it is also possible to further refine the trade filter criteria, for instance by adding the product type to be processed.



Trade Filter [18241101/XDER/]

Name: ETD Pos Archiving Time Zone: NONE

Comment: Holidays: Check Holidays

☐ Use SQL Generate SQL Parent: NONE

☐ Cache trades on load ☐ Set as default parent Groups:

Position Spec Counterparty Portfolio Hierarchy Diary Criteria Enrichment Criteria Order Spec TR / PO Role  
Ranges Date / Time Product Criteria Trade Criteria Underlying Security Custom Criteria Post Processing

New Rule Remove All Rules Collapse / Expand Panels

Currency ☒ IN

Product Type ☒ IN FutureFX,FutureMM

Product Family ☒ IN

Rate Index ☒ IN

Ccy Pair ☒ IN

Sub Type ☒ IN

Extended Type ☒ IN

Product Id ☒ IN

Sec Code

Description Like

Market Place ☒ IN Check

Has Leg Types ☒ IN


Reference Entity Add ☒ IN Remove

## 2.2 Trade and linked objects archiving

Once the ARCHIVE\_POSITION Scheduled Task has been completed and moved all the eligible positions to the historical tables, it will be possible run the ARCHIVE\_TRADE\_GRAPH Scheduled Task to archive the trades and linked objects (such as transfers, messages, posting, trade attributes etc. ). Note that we are recommending ARCHIVE\_TRADE\_GRAPH ST because it has improved performance and the legacy ST ARCHIVE\_TRADE, will eventually be deprecated.

Define ARCHIVE\_TRADE\_GRAPH Scheduled Task for your PO and set 'PHASE' attribute to 'Archive: Prepare and Move'

It is recommended to chain ARCHIVE\_POSITION and ARCHIVE\_TRADE\_GRAPH Scheduled Tasks

 Scheduled Task Definition

**Scheduled Task Definition**

Use the dialog below to define the attributes for the task to be executed. These attributes will control the behavior of the task. There are two types of attributes, general attributes which are the same across all tasks and task specific attributes. Scheduling of the task is performed using the Task Trigger Definition dialog

Task Description

Task Type: ARCHIVE\_TRADE\_GRAPH

External Reference: ETD Trade Archiving

Comments: ETD Trade Archiving

Description: ETD Trade Archiving

Execution Parameters

Attempts: 1    Retry After: 0 minutes    Expected Execution Time (SLA): 6 minutes

JVM Settings: -Xms512m -Xmx1024m

Log Settings:

Task Notification Options

☐ Send Emails    ☐ Publish Business Events    To User:

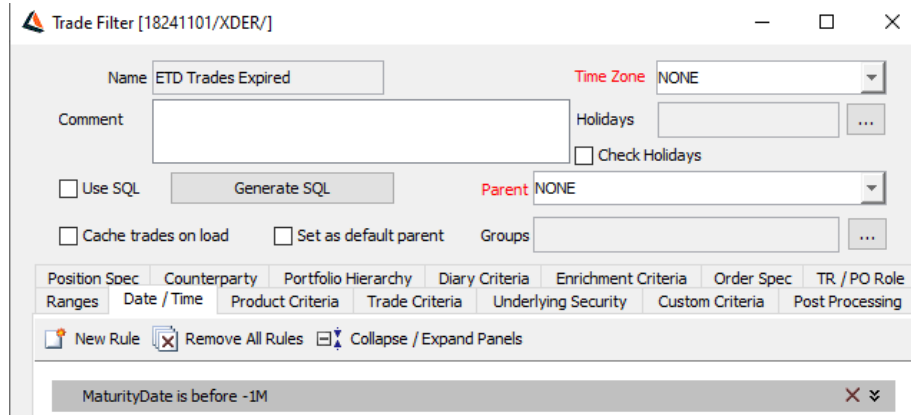
Common Attributes

Task ID	93501
Processing Org	BANK ALPHA
Trade Filter	ETD Trades Expired
Filter Set	
Pricing Environment	
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	

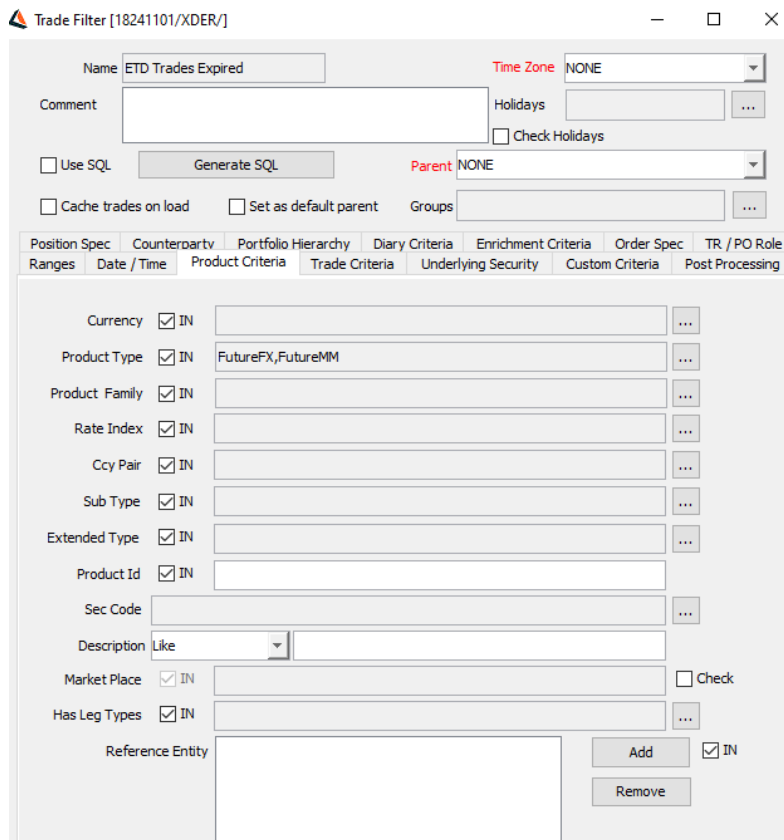
Task Attributes

PHASE	Archive: Prepare and Move
IGNORE_PRODUCT_ERROR	
BLOCK_SIZE	
HINT	
USE_ROWS_HINT	
MAX_NET_SIZE	
MinNetSizeRequiredBySplit	
TIME_LIMIT	
DELETE_SLICES	
Skip Account Balance Check	
Trade id	

Like for the position archiving, define a new rule in the 'Date/ Time' tab that should match the maturity date rule defined on ARCHIVE\_POSITION Scheduled Task, for instance archive the trades 1 month after the contract has expired



Again is possible to further refine the trade filter by looking up the product type and/ or the trade status





Trade Filter [18241101/XDER/]

Name
ETD Trades Expired
Time Zone
NONE

Comment
Holidays
...

☐ Use SQL
Generate SQL
Parent
NONE

☐ Cache trades on load
☐ Set as default parent
Groups
...

Position Spec
Counterparty
Portfolio Hierarchy
Diary Criteria
Enrichment Criteria
Order Spec
TR / PO Role

Ranges
Date / Time
Product Criteria
Trade Criteria
Underlying Security
Custom Criteria
Post Processing

☒ BUY
☒ SELL
☒ Internal
☒ External

Internal Reference
☒ IN

Bundle
...
Id
...

Bundle Attribute
...

Book
☒ IN

Trader
☒ IN

Status
☒ IN
CLEARED, EXPIRED, TERMINATED, VERIFIED

Sales
☒ IN

Book Attribute
...

Keyword Value
...

Keyword
Has
...

Market Type
☒ IN

Market Place
☒ IN

Currency
☒ IN


### 3 Purge tables

Purging the archived tables should only be done, once there is no longer a regulatory requirement to keep the records. Once purged, the data will no longer be available.

Note that purging the DB tables is currently limited to the trades (and linked objects) only. Positions cannot be purged.

Define ARCHIVE\_TRADE\_GRAPH Scheduled Task for your PO and set 'PHASE' attribute to 'Purge: Prepare and Delete'

It is also required to set 'Valuation Date Offset', for instance to 1 day

 Scheduled Task Definition

**Scheduled Task Definition**  
 Use the dialog below to define the attributes for the task to be executed. These attributes will control the behavior of the task. There are two types of attributes, general attributes which are the same across all tasks and task specific attributes. Scheduling of the task is performed using the Task Trigger Definition dialog

**Task Description**  
 Task Type:   
 External Reference:   
 Comments:   
 Description:

**Execution Parameters**  
 Attempts:  Retry After:  minutes Expected Execution Time (SLA):  minutes  
 JVM Settings:   
 Log Settings:

**Task Notification Options**  
☐ Send Emails ☐ Publish Business Events To User:

**Common Attributes**  

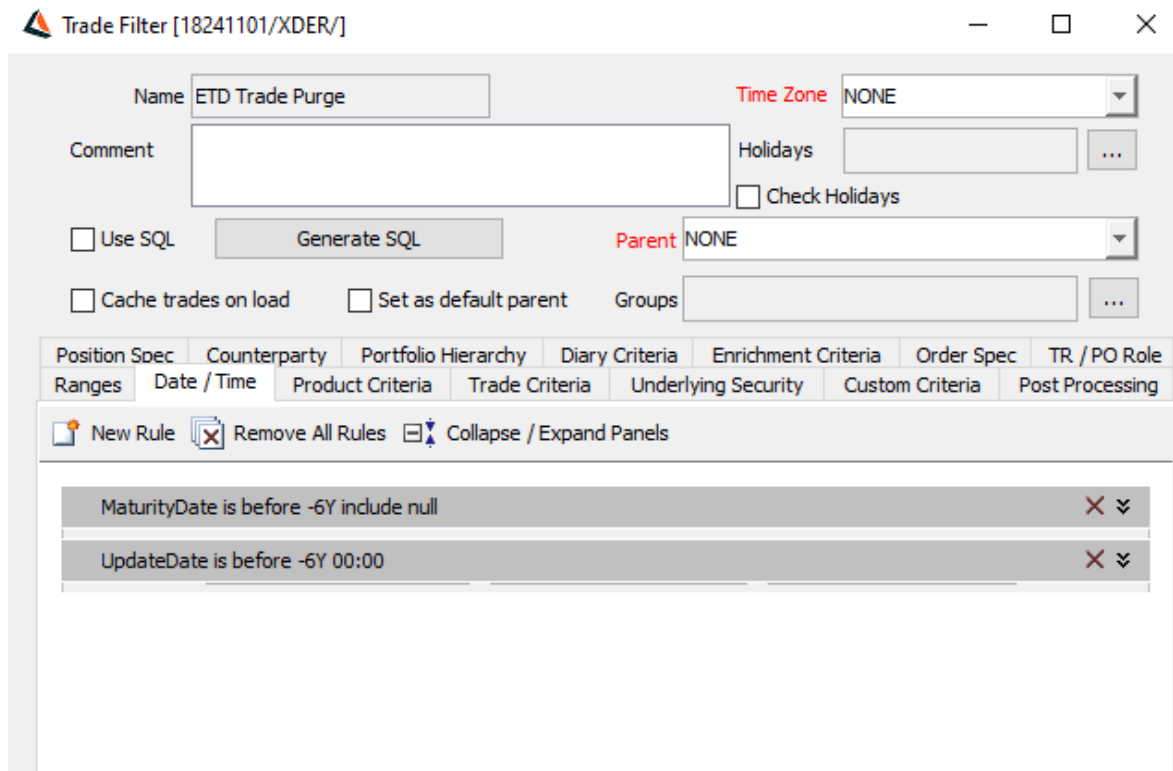
Task ID	94001
Processing Org	BANK ALPHA
Trade Filter	ETD Trade Purge
Filter Set	
Pricing Environment	
Timezone	America/New_York
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	0
Undo Time Minute	0
Valuation Date Offset	1
From Days	0
To Days	0
Pricer Measures	
Business Holidays	

**Task Attributes**  

PHASE	Purge: Prepare and Delete
IGNORE_PRODUCT_ERROR	
BLOCK_SIZE	
HINT	
USE_ROWS_HINT	
MAX_NET_SIZE	
MinNetSizeRequiredBySplit	
TIME_LIMIT	
DELETE_SLICES	

Define a trade filter with a maturity date rule in the 'Date/ Time' tab for instance purge the trades 6 years month after the contract has expired. You will also need to define a date rule for UpdateDate.

You can also define further parameters such as product type and trade status if needed.



The screenshot shows the 'Trade Filter [18241101/XDER/]' window. The 'Name' field is 'ETD Trade Purge'. The 'Time Zone' is set to 'NONE'. The 'Comment' field is empty. The 'Holidays' field is empty with a dropdown arrow. The 'Check Holidays' checkbox is unchecked. The 'Use SQL' checkbox is unchecked, and the 'Generate SQL' button is visible. The 'Parent' is set to 'NONE'. The 'Cache trades on load' and 'Set as default parent' checkboxes are unchecked. The 'Groups' field is empty with a dropdown arrow. Below these fields are several tabs: 'Position Spec', 'Counterparty', 'Portfolio Hierarchy', 'Diary Criteria', 'Enrichment Criteria', 'Order Spec', 'TR / PO Role', 'Ranges', 'Date / Time', 'Product Criteria', 'Trade Criteria', 'Underlying Security', 'Custom Criteria', and 'Post Processing'. The 'Date / Time' tab is selected. Below the tabs are three buttons: 'New Rule', 'Remove All Rules', and 'Collapse / Expand Panels'. The main area displays two rules: 'MaturityDate is before -6Y include null' and 'UpdateDate is before -6Y 00:00'. Each rule has a red 'X' icon and a dropdown arrow on the right.