



Nasdaq Calypso

ETD Workstation

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Approved

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Document History

Revision	Published	Summary of Changes
1.0	April 2018	First edition for version 7.0.3, Core Calypso Version 16 Suite
2.0	June 2021	Second edition for version 8.14.0
3.0	February 2022	Third edition for version 17

This document describes how to install, configure and use the ETD Workstation.

The ETD Workstation provides full position and trade management for ETD back and middle office users including:

- **Position investigation**
- **Trade investigation**
- **Option exercise, assignment and expiration**
- **Manual purchase and sale**

► For information on installing and setting up ETD Clearing, please refer to Calypso ETD Clearing documentation.

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Installation

1.1 Installing the ETD Workstation

The ETD Workstation is installed when you install Calypso Clearing Member.

1.1.1 Database

You need to create a Risk Infrastructure database if you do not already have one.

▶ Please refer to Calypso Database Administration for details on creating a Risk Infrastructure database.

1.1.2 Environment Properties

You need to set the following environment properties in the Environment to access the Risk Infrastructure database.

Oracle

```
MiddleTierDRIVER = oracle.jdbc.OracleDriver
MiddleTierDBURL = jdbc\:oracle\:thin @<hostname>:1521:<sid>
MiddleTierDBUSER = <username>
MiddleTierDBPASSWORD = <password>
```

Sybase

```
MiddleTierDRIVER = sybase.jdbc4.SybDriver
MiddleTierDBURL = dbc\:sybase\:Tds\:@<hostname>\:5046/dbschemaname
MiddleTierDBUSER = <username>
MiddleTierDBPASSWORD = <password>
```

1.1.3 Access Permissions

The user defined in environment property CLIENTUSER must have access to ANY book.

1.2 Configuring the ETD Workstation

1.2.1 Risk Server

The default risk server used by the ETD Workstation is RISKDEV.

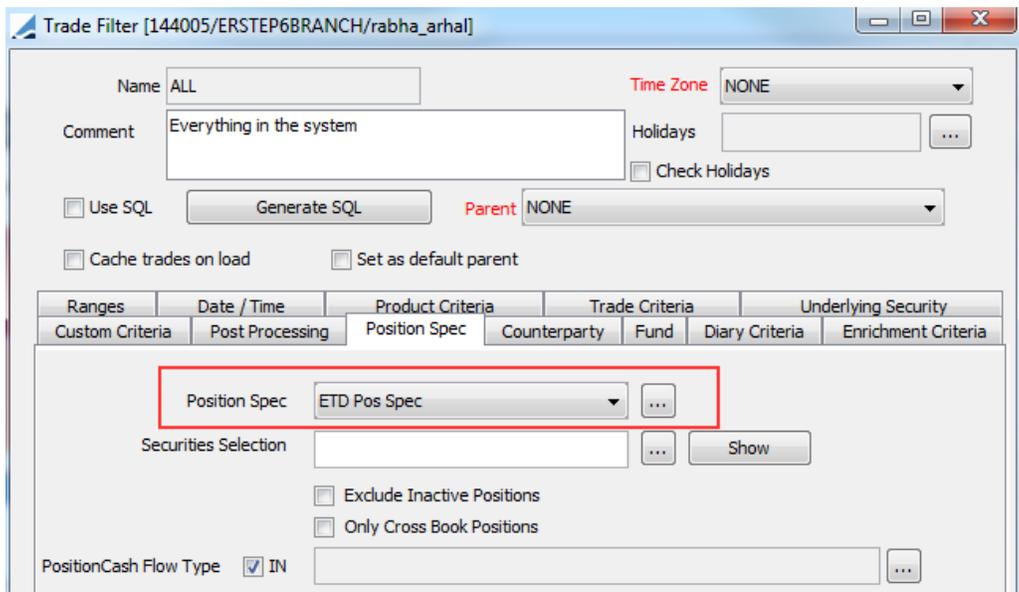
You can define the Risk Server to be used in the domain “ProcessingConfig”:

Value = ETDWorkstationRiskserver.Name

Comment = <risk server name>

1.2.2 Trade Filter

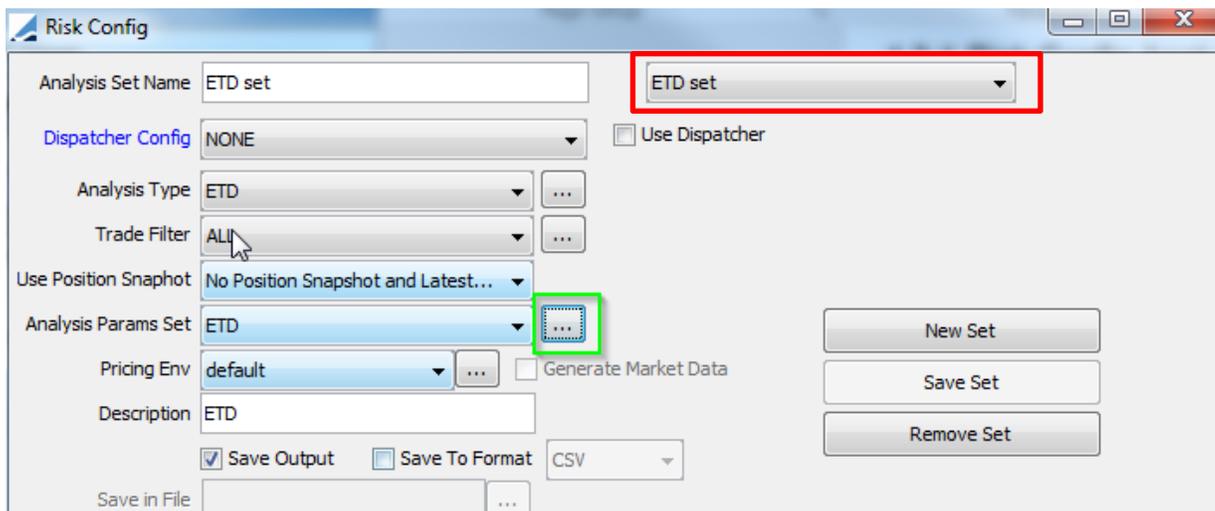
The Trade Filter used to run ETD reports must contains a position spec.



1.2.3 Analysis Set

You need to configure an Analysis Set named “ETD set” using [Position & Risk > Risk Config](#) from the Calypso Navigator.

[NOTE: “ETD set” is case sensitive]

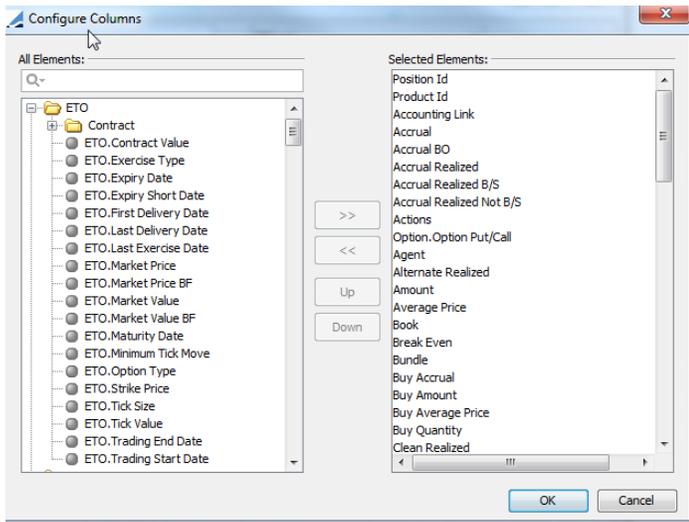


Save the Analysis Set.

1.2.4 ETD Report

Then add parameters for the ETD report to the Analysis Set “ETD set”.

Step 1 – Select the columns for the PLPosition report (Position Keeper report).



Step 2 – Select the columns for the Trade Open Quantity report.

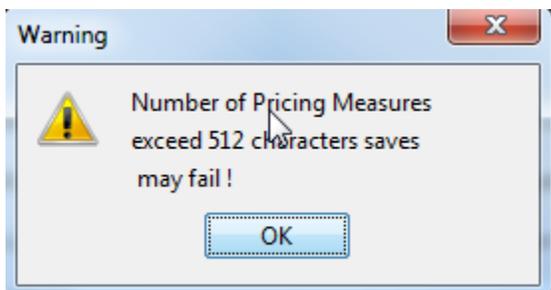
Step 3 – Select the columns for the Liquidated Position Report.

Step 4 – Enter the trade update frequency in seconds.

Step 5 – Enter the market data update frequency.

Step 6 – Save the configuration.

The following warning may appear; it does not block saving the configuration.



You can preview the report in the Risk Config window.

1.3 Starting the ETD Workstation

1.3.1 Starting the BO Report Server

Start the BO Report Server using `<calypso home>/deploy-local/<Environment>/boReportServer.bat\ .sh` or using the DevOps Center.

1.3.2 Generate Schema Files through Scheduled Task

Once the BO Report Server is successfully started, run the Scheduled Task “BOREPORT_SCHEMA_GENERATE” to generate the Schema files.

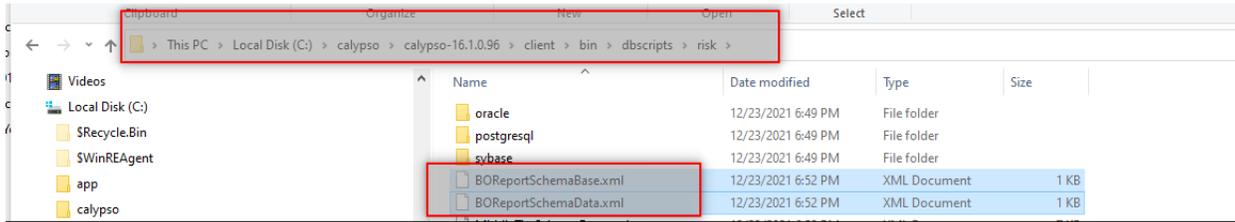
These schema files contain tables and columns details which are configured through Risk Config.

The screenshot shows the configuration for a scheduled task named "BOREPORT_SCHEMA_GENERATE".

- Task Description:** Task Type, External Reference, Comments, and Description are all set to "BOREPORT_SCHEMA_GENERATE".
- Execution Parameters:** Attempts: 1, Retry After: 0 minutes, Expected Execution Time (SLA): 2 minutes. JVM Settings: -Xms1024m -Xmx2048m.
- Task Notification Options:** Send Emails and Publish Business Events are unchecked. To User: (dropdown menu).
- Common Attributes:**
 - Task ID: 16620
 - Processing Org: SETCLEAR (highlighted with a red box)
 - Trade Filter: (empty)
 - Filter Set: (empty)
 - Pricing Environment: (empty)
 - Timezone: GMT
 - Valuation Time Hour: (empty)
 - Valuation Time Minute: (empty)
 - Undo Time Hour: (empty)
 - Undo Time Minute: (empty)
 - Valuation Date Offset: (empty)
 - From Days: 0
 - To Days: 0
 - Pricer Measures: (empty)
 - Business Holidays: (empty)
- Task Attributes:** Dir. for generated schema files: C:\calypso\calypso-16.1.0.59\client\bin\dbscripts\risk (highlighted with a red box)

Processing Org – Select Processing Organization Legal Entity.

Dir. for generated schema files – Provide the path where generated schema files need to be stored.



Once the Schema files are generated, place the schema files into path <calypso home>\client\bin\dbscripts\risk and terminate all the servers (e.g., data server, engine server, Scheduler and BO Report server) and run Executes SQL.

In v17, you need to start the Auth Server and Event Server before the Data Server.

In v18, you need to start the Discovery Server and Gateway Server before the Event Server.

Execute SQL

Calypso Execute SQL - env: Calypso_161085

Upgrade Options

Please select the databases to be upgraded

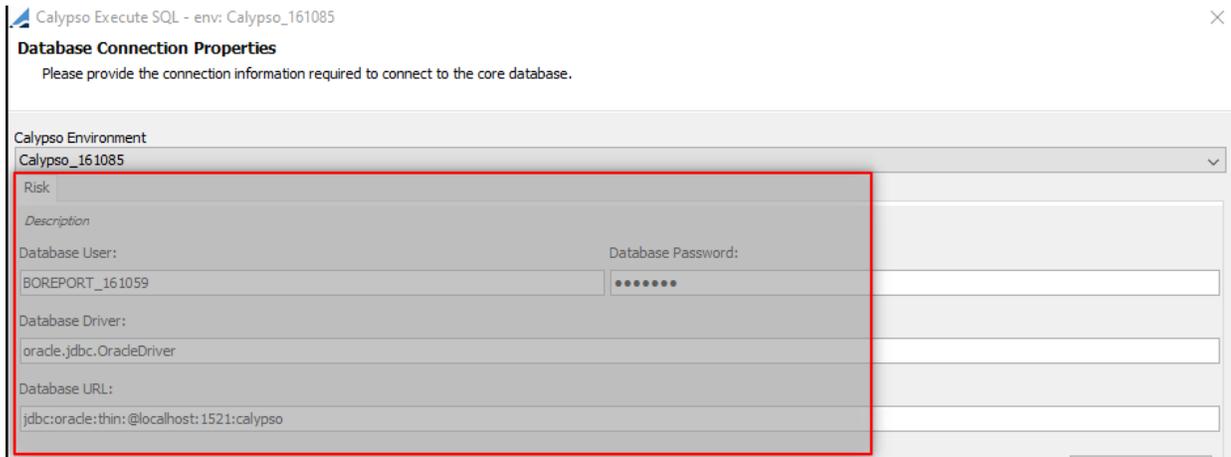
Calypso Core Data-Model Upgrade
This option will ensure that the upgrade statements required to upgrade the core data-model will be generated. The core data-model contains the core, audited transactional data including Trades, Messages, Positions and Reference Data to name a few.

Calypso Risk Infrastructure Data-Model Upgrade
This option will ensure that the risk infrastructure data-model is rebuilt. The risk infrastructure data-model contains transient data generated as the result of executing Risk Analysis.

Calypso Regulatory Risk Data-Model Upgrade
This option will ensure that the regulatory risk data model is up to date.

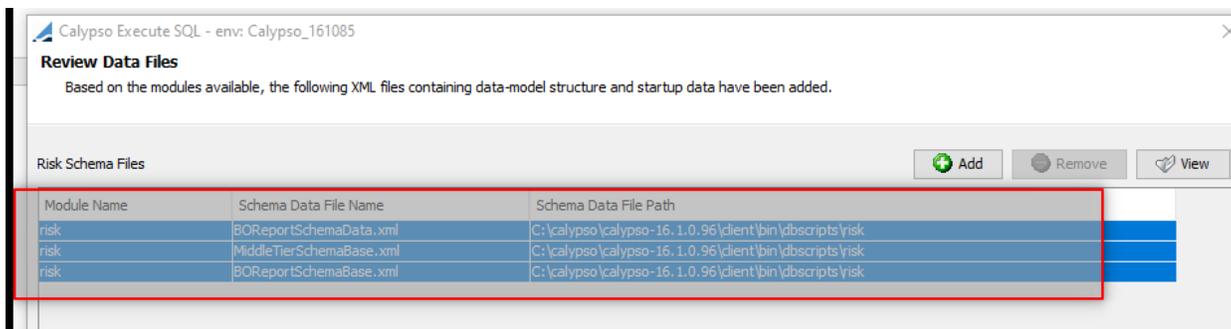
Calypso Buy Side Data Warehouse
This option will ensure that the buy side data warehouse data-model is rebuilt. The buy side data warehouse data-model contains portfolio performance analysis data

In Execute SQL, select “Calypso Risk Infrastructure Data-Model Upgrade”. Click Next.



In the above window it will pick the Middle tier DB details from Environment property file.

Test the connection and click Next.



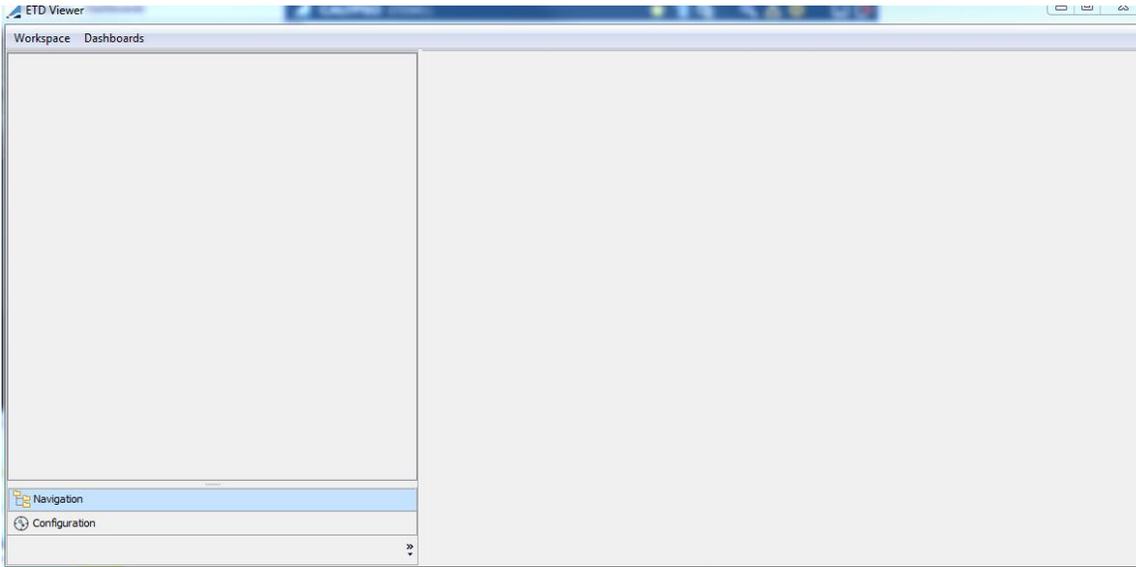
Ensure all the above files are added manually. Click Next and complete the data synchronization.

NOTE: If after running Execute SQL and starting all the servers, you cannot launch the ETD workstation. Deploy the system again, run Execute SQL and restart all the servers

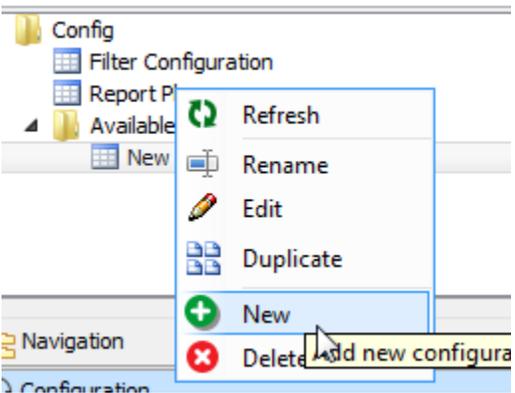
1.3.3 ETD Workstation Quick Start

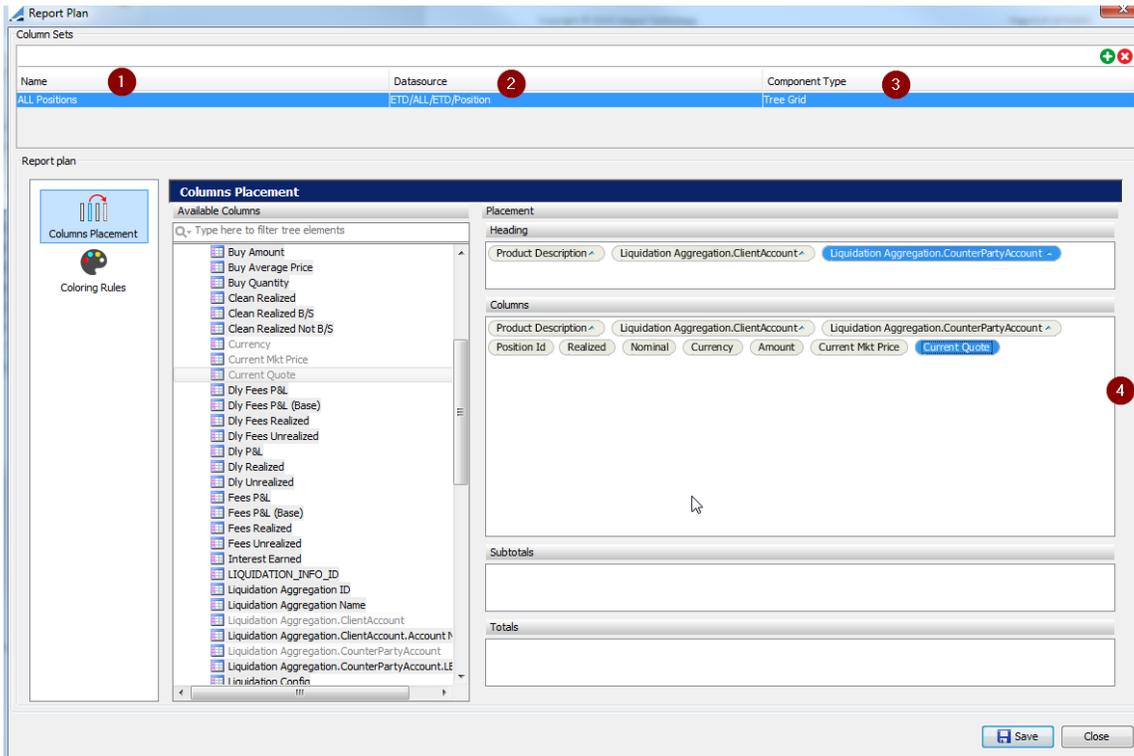
Start the ETD Workstation using menu action "startup.LaunchETD".

When you first open the ETD workstation it is empty.



Right-click Report Plan in the Configuration panel and choose New to add a report plan.



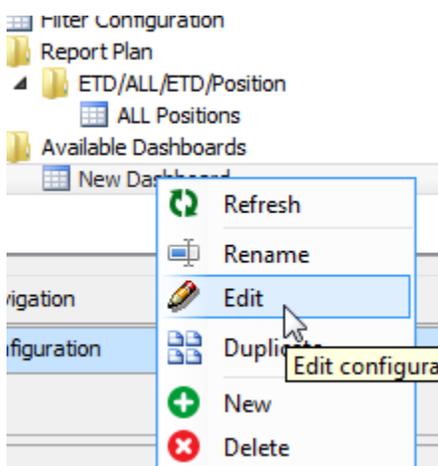


Enter a name, select a data source (ETD parameters previously created) and a component type.

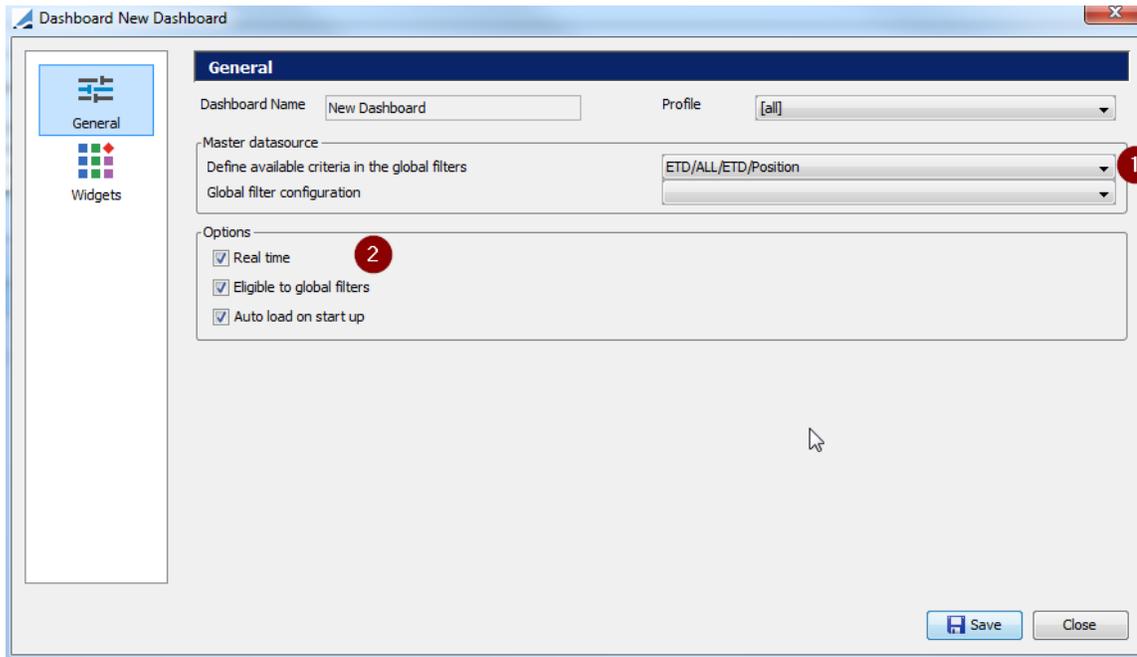
Select the columns you want to display.

Save the report plan.

Then add it to your current Dashboard.



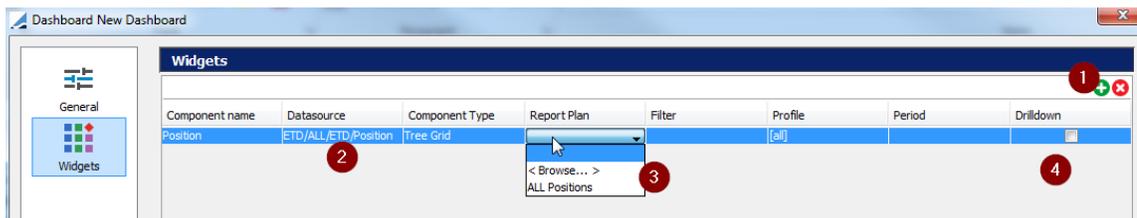
In General section:



Decide the master datasource; here it will be a Position Report.

You can choose options for this dashboard like the update in Real Time.

In Widgets section:

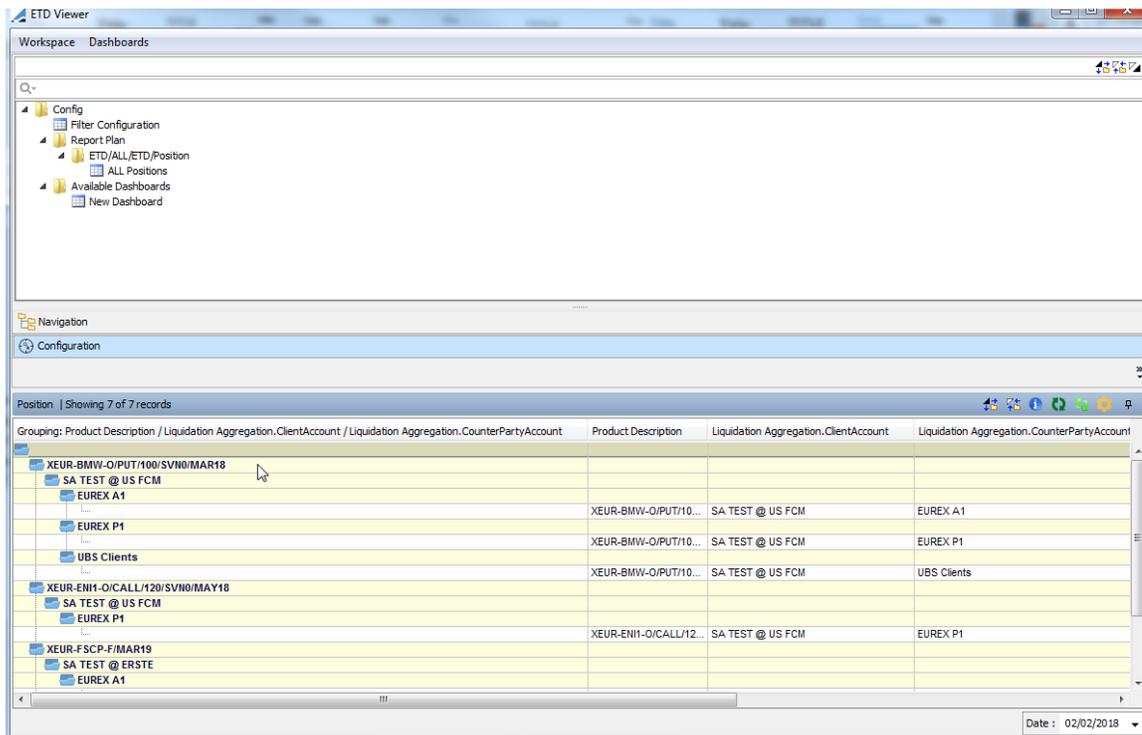


Add a line by clicking by +.

Choose Datasource and Component type.

You can choose the option drilldown if you have several widgets on this dashboard.

Then save your dashboard:



1.3.4 Scheduled Task BO_REPORT

The scheduled task BO_REPORT allows updating the ETD Workstation for back-dated trades.

Task Attributes	
Analysis Param Set	ETD#ETD
ENV_NAME	default
TRADE_FILTER_TEMPLATE	ALL

Task Attributes

- Analysis Param Set – You can select the Analysis Param Set in the for “ETD#<ETD parameters>”.
- ENV_NAME - Pricing Environment used in the Analysis Set configuration.
- TRADE_FILTER_TEMPLATE: Trade Filter used in the Analysis Set configuration.

ETD Workstation Configuration

2.1 Starting the ETD Workstation

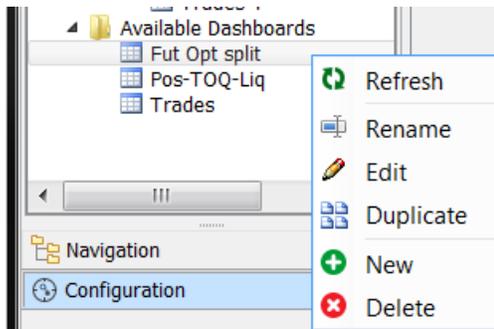
Start the BO Report Server using `<calypso home>/deploy-local/<Environment>/boReportServer.bat \.sh` or using the DevOps Center.

Start the ETD Workstation using menu action "startup.LaunchETD".

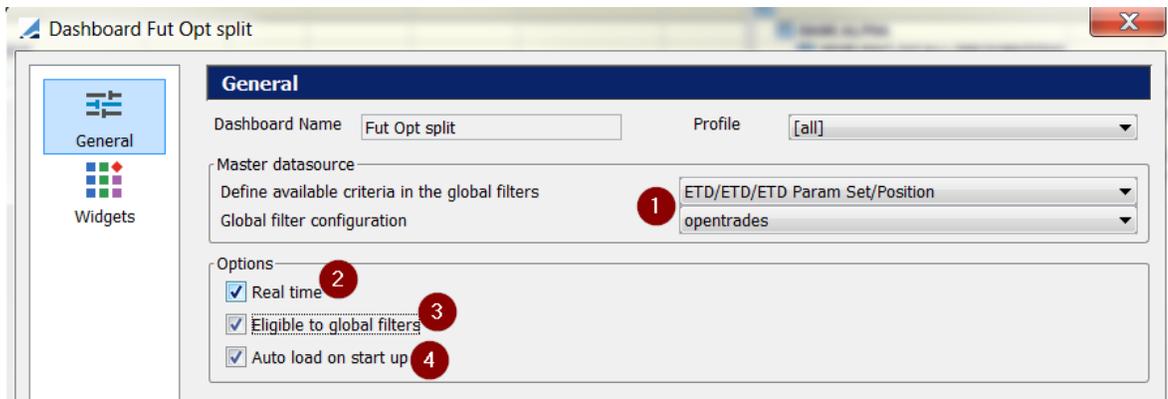
2.2 ETD Workstation Dashboards

A dashboard is a collection of widgets, and any number of Dashboards can be configured under Configuration > Available Dashboards.

Right Click options available are



On New or Edit of a Dashboard you have the following configuration options



Associate a pre-defined filter that will always be applied to all the widgets in that Dashboard.

Choose if trades and quotes are loaded in real time, otherwise the 'Load data' icon and 'Refresh Quote' icon will manually load any new data.

Allow left hand Navigation filters to be applied to this Dashboard.

Choose if data require auto loading on start up.

2.3 Widgets

Any number of Widgets can be configured in a Dashboard, but typically a maximum of three is recommended for readability & usability reasons.

The following configuration options are available



Name of the widget component

Datasource for this widget, available datasources are

- Positions
- TradeOpenQuantity
- LiquidatedPositions
- Listed Trades

Display type of the widget component, available types are

- Tree Grid
- Flat Grid
- Chart
- Pivot

Sets the Report Plan – data columns, column names, colors etc.

Pre-defined filter just for this widget

Profile – Not Applicable in this release

Date Period to retrieve

- MTD
- QTD
- YTD
- MAT

Drilldown - Applicable for TradeOpenQuantity and LiquidatedPosition widgets to allow the Drilldown auto filter feature from the Position widget.

2.3.1 Position Widget

To report positions at the aggregation level defined in the Risk Config.

Equivalent to the Position Keeper

Typical layout

Positions Tree Showing 7 of 7 records									
Grouping: Book / Product Description	Client	CtPty	Quantity	Currency	Average Price	Current Quote	Realized	Unrealized	Open Trades
BANK ALPHA									
XEUR-FDAX-F/FEB18									
	BA001_A	UBS Cle...	270	EUR	7,238.15	7,250.00	-750.00	-48,857,500.00	4
	BA001_C	UBS Cle...	80	EUR	7,255.00	7,250.00	2,500.00	-14,510,000.00	1
XEUR-WAT-O/CALL/200/SVN0/FEB18									
	BAO500_1	UBS Cle...	-37	EUR	1.3205405	1.2500000	0.00	0.00	2
	BA001_B	UBS Cle...	56	EUR	1.2185714	1.2500000	0.00	0.00	4
	BA001_A	UBS Cle...	-25	EUR	1.2400000	1.2500000	0.00	0.00	1
XEUR-WAT-O/CALL/210/SVN0/FEB18									
	BA001_C	UBS Cle...	-38	EUR	1.7184211	1.8000000	0.00	0.00	2
	BA001_A	UBS Cle...	-30	EUR	1.7700000	1.8000000	0.00	0.00	1

2.3.2 Trade Open Quantity Widget

To report Open Trades at the aggregation level defined in the Risk Config.

Equivalent to the TOQ Report.

Can be configured as a Drill-down from Position – meaning when one or more position lines are highlighted in the Position Widget then a 'Position Id' filter is automatically applied so only the TOQ's for the selected positions are displayed.

Typical layout

TOQ Tree [ETD/ETD/ETD Param Set/TradeOpenQuantity] Showing 7 of 7 records									
Trade Id	Product Description	Open Quantity	Trade Date	Settle Date	Pricer.NPV	Pricer.PV	Contract Value	Book	Contract. Name
60718	XEUR-WAT-O/CALL/200/...	25.0	15/01/2018	16/01/2018	3,125.00000	3,125.00000	3,000.00	BANK A...	XEUR-WAT-O
60720	XEUR-WAT-O/CALL/200/...	20.0	08/01/2018	09/01/2018	2,500.00000	2,500.00000	2,460.00	BANK A...	XEUR-WAT-O
60722	XEUR-WAT-O/CALL/200/...	6.0	08/01/2018	09/01/2018	750.00000	750.00000	714.00	BANK A...	XEUR-WAT-O
60727	XEUR-WAT-O/CALL/200/...	-30.0	29/01/2018	30/01/2018	(3,750.00000)	(3,750.00000)	(3,990.00)	BANK A...	XEUR-WAT-O
60740	XEUR-WAT-O/CALL/200/...	-25.0	08/01/2018	09/01/2018	(3,125.00000)	(3,125.00000)	(3,100.00)	BANK A...	XEUR-WAT-O
60721	XEUR-WAT-O/CALL/200/...	5.0	08/01/2018	09/01/2018	625.00000	625.00000	650.00	BANK A...	XEUR-WAT-O
60728	XEUR-WAT-O/CALL/200/...	-7.0	29/01/2018	30/01/2018	(875.00000)	(875.00000)	(896.00)	BANK A...	XEUR-WAT-O

2.3.3 Liquidated Position Widget

To report Liquidated Position at the aggregation level defined in the Risk Config.

Equivalent to the Liquidation Report.

Can be configured as a Drill-down from Position – meaning when one or more position lines are highlighted in the Position Widget then a 'Position Id' filter is automatically applied so only the Liquidated Positions for the selected positions are displayed.

Typical layout

First Trade Id	First Trade Date	First Price	Second Trade Id	Second Trade Date	Second Price	Realized
						3,550.00
						3,550.00
60712	2018-01-29 10:43:16	7,255.00	60711	2018-01-29 10:43:16	-7,260.00	9,375.00
60712	2018-01-29 10:43:16	7,255.00	60715	2018-01-08 10:46:23	-7,255.00	0.00
60712	2018-01-29 10:43:16	7,255.00	60714	2018-01-08 10:46:23	-7,245.00	-5,750.00
60712	2018-01-29 10:43:16	7,255.00	60716	2018-01-08 10:46:23	-7,244.00	-3,575.00
60712	2018-01-29 10:43:16	7,255.00	60717	2018-01-08 10:46:23	-7,262.00	3,500.00

2.3.4 Listed Trades Widget

To report ETD Trades.

Equivalent to the Trade Browser Report.

Typical layout

Trades-T | Showing 37 of 37 records

Trade Id	Trade Date	Trade Quantity	Product Description	Buy/Sell	Trade Price	Client	Cpty Acct
60758	2018-01-01 ...	-5.0	XEUR-FDAX-F/FEB18	Buy	7234.0	BA001_A	UBS Clients
60714	2018-01-08 ...	-25.0	XEUR-FDAX-F/FEB18	Buy	7245.0	BA001_C	UBS Clients
60715	2018-01-08 ...	-10.0	XEUR-FDAX-F/FEB18	Buy	7255.0	BA001_C	UBS Clients
60716	2018-01-08 ...	-15.0	XEUR-FDAX-F/FEB18	Buy	7244.0	BA001_C	UBS Clients
60717	2018-01-08 ...	-20.0	XEUR-FDAX-F/FEB18	Buy	7262.0	BA001_C	UBS Clients
60720	2018-01-08 ...	20.0	XEUR-WAT-O/CALL/200/...	Sell	1.23	BA001_B	UBS Clients
60721	2018-01-08 ...	5.0	XEUR-WAT-O/CALL/200/...	Sell	1.3	BA001_B	UBS Clients
60722	2018-01-08 ...	6.0	XEUR-WAT-O/CALL/200/...	Sell	1.19	BA001_B	UBS Clients
60740	2018-01-08 ...	-25.0	XEUR-WAT-O/CALL/200/...	Buy	1.24	BA001_A	UBS Clients
60793	2018-01-08 ...	50.0	XEUR-FDAX-F/FEB18	Sell	7220.0	BA001_A	UBS Clients
60718	2018-01-15 ...	25.0	XEUR-WAT-O/CALL/200/...	Sell	1.2	BA001_B	UBS Clients
60745	2018-01-15 ...	-25.0	XEUR-WAT-O/CALL/210/...	Buy	1.78	BA001_C	UBS Clients
60746	2018-01-15 ...	-13.0	XEUR-WAT-O/CALL/210/...	Buy	1.6	BA001_C	UBS Clients
60750	2018-01-15 ...	-30.0	XEUR-WAT-O/CALL/210/...	Buy	1.77	BA001_A	UBS Clients
60711	2018-01-29 ...	-75.0	XEUR-FDAX-F/FEB18	Buy	7260.0	BA001_C	UBS Clients
60712	2018-01-29 ...	225.0	XEUR-FDAX-F/FEB18	Sell	7255.0	BA001_C	UBS Clients
60727	2018-01-29 ...	-30.0	XEUR-WAT-O/CALL/200/...	Buy	1.33	BA0500_1	UBS Clients
60728	2018-01-29 ...	-7.0	XEUR-WAT-O/CALL/200/...	Buy	1.28	BA0500_1	UBS Clients
60701	2018-02-05 ...	100.0	XEUR-FDAX-F/FEB18	Sell	7240.0	BA001_A	UBS Clients
60702	2018-02-05 ...	50.0	XEUR-FDAX-F/FEB18	Sell	7220.0	BA001_A	UBS Clients
60703	2018-02-05 ...	75.0	XEUR-FDAX-F/FEB18	Sell	7260.0	BA001_A	UBS Clients
60705	2018-02-16 ...	-100.0	XEUR-FDAX-F/FEB18	Buy	7250.0	BA001_A	UBS Clients
60706	2018-02-16 ...	-50.0	XEUR-FDAX-F/FEB18	Buy	7250.0	BA001_A	UBS Clients
60707	2018-02-16 ...	-75.0	XEUR-FDAX-F/FEB18	Buy	7250.0	BA001_A	UBS Clients
60708	2018-02-16 ...	-100.0	XEUR-FDAX-F/FEB18	Buy	7250.0	BA001_A	UBS Clients

2.3.5 Expand & Collapse One Level Icons

For Tree Grid views the data displayed can be Expanded or Collapsed using these icons

Collapsed example

Positions Tree | Showing 7 of 7 records

Grouping: Book / Product Description	Client	CtPty	Quantity	Currency	Average Price	Current Quote	Realized
<ul style="list-style-type: none"> [-] BANK ALPHA <ul style="list-style-type: none"> [-] XCBT-21-F/FEB18 [-] XCBT-21-F/JUN18 [-] XEUR-FDAX-F/FEB18 							

[-] Collapse One Level

Expanded example

Positions Tree | Showing 7 of 7 records

Grouping: Book / Product Description	Client	CtPty	Quantity	Currency	Average Price	Current Quote	Realized	Unrealized	Open Trades	Position Id
BANK ALPHA										
XCBT-21-F/FEB18										
	BA001_C	UBS Clients	105	USD	125-257	125-200	0.000	-19,218.750	2	59309
	BA001_A	UBS Clients	105	USD	125-250	125-200	-2,812.500	-16,406.250	1	59312
XCBT-21-F/JUN18										
	BA001_A	UBS Clients	215	USD	124-120	124-100	16,406.250	-13,437.500	0	59314
	BA001_C	UBS Clients	215	USD	124-120	124-100	16,406.250	-13,437.500	1	59306
XEUR-FDAX-F/FEB18										
	BA001_B	UBS Clients	0	EUR	0.00	12,310.00	91,400.00	0.00	0	59422
	BA001_A	UBS Clients	-2,100	EUR	12,347.57	12,310.00	0.00	1,972,500.00	7	59430
	BA001_C	UBS Clients	0	EUR	0.00	12,310.00	126,600.00	0.00	0	59430

2.3.6 Show Filter Popup Icon

To allow the user to check what filters are being applied, to help if unexpected results are being displayed.



For drill-down widgets then the 'Position Id' will be part of the filter applied.

Positions Tree | Showing 7 of 7 records

Product Description	Client	CtPty	Quantity	Currency	Average Price	Current Quote	Realized	Unrealized	Open Trades	Position Id
-XCBT-21-F/FEB18	BA001_C	UBS Cle...	105	USD	125-257	125-200	0.000	-19,218.750	2	59309
-XCBT-21-F/FEB18	BA001_A	UBS Cle...	105	USD	125-250	125-200	-2,812.500	-16,406.250	1	59312
-XEUR-FDAX-F/FEB18	BA001_B	UBS Cle...	0	EUR	0.00	12,310.00	91,400.00	0.00	0	59314
-XEUR-FDAX-F/FEB18	BA001_A	UBS Cle...	-2,100	EUR	12,347.57	12,310.00	0.00	1,972,500.00	7	59422
-XEUR-FDAX-F/FEB18	BA001_C	UBS Cle...	0	EUR	0.00	12,310.00	126,600.00	0.00	0	59430
-XCBT-21-F/JUN18	BA001_A	UBS Cle...	215	USD	124-120	124-100	16,406.250	-13,437.500	0	59302
-XCBT-21-F/JUN18	BA001_C	UBS Cle...	215	USD	124-120	124-100	16,406.250	-13,437.500	1	59306

TOQ Tree [ETD/ETD/ETD Param Set/TradeOpenQuantity] | Showing 7 of 7 records

Trade Id	Open Quantity	Liquidation Date	Pricer.NPV	Pricer.PV	Contract Value	Book	Contract. Name	Linked Id
-59417	-300.0	22/01/2018	262,500.00	(92,325,000.00)	(92,587,500.00)	BANK A...	XEUR-FDAX-F	Position Id in 59422
-59418	-300.0	22/01/2018	210,000.00	(92,325,000.00)	(92,535,000.00)	BANK A...	XEUR-FDAX-F	
-59419	-300.0	22/01/2018	300,000.00	(92,325,000.00)	(92,625,000.00)	BANK A...	XEUR-FDAX-F	
-59415	-300.0	22/01/2018	300,000.00	(92,325,000.00)	(92,625,000.00)	BANK A...	XEUR-FDAX-F	
-59416	-300.0	22/01/2018	300,000.00	(92,325,000.00)	(92,625,000.00)	BANK A...	XEUR-FDAX-F	
-59420	-300.0	22/01/2018	300,000.00	(92,325,000.00)	(92,625,000.00)	BANK A...	XEUR-FDAX-F	
-59421	-300.0	22/01/2018	300,000.00	(92,325,000.00)	(92,625,000.00)	BANK A...	XEUR-FDAX-F	

2.3.7 Data Load (Refresh) Icon

The Dashboards can be configured for real-time data refreshing or for the user to do ad-hoc refreshes.

See Installation guide on how to configure dashboards for real time refreshing of data.

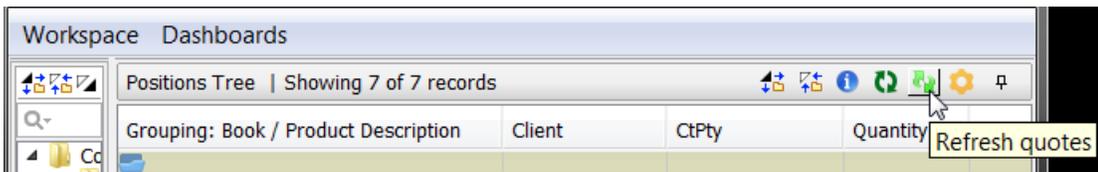
For manual ad-hoc loading of data – click the 'Load data' Icon



2.3.8 Refresh Quotes Icon

The WS can be configured for real-time quote refreshing or for the user to do an ad-hoc refresh. See Installation guide on how to configure for real time refreshing of quotes.

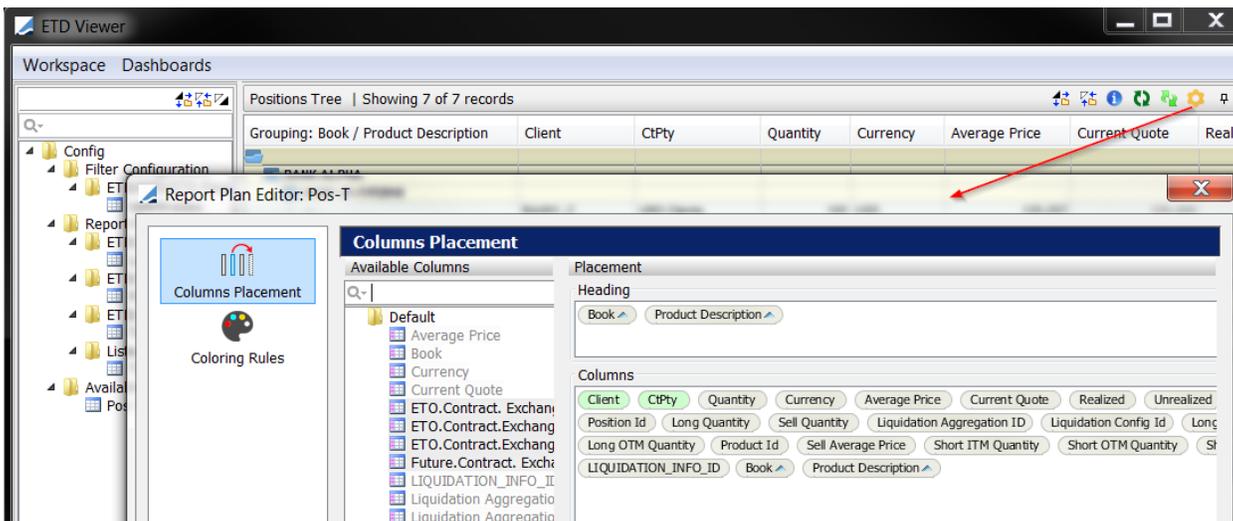
For manual ad-hoc loading of quotes – click the ‘Refresh quotes’ Icon



2.3.9 Report Plan Editor Icon

See Installation guide on how to initially define the Report Plans.

To change columns, sorting, colors... of existing widgets use the Report Plan Editor.



ETD Workstation Usage

Once your reports are loaded in a Dashboard, right-click actions are supported for one or many highlighted lines.

Actions are context sensitive depending on the highlighted line

For example

- Futures Expiry action only displayed for Futures that are in the expiry date window
- Manual Liquidation action only displayed for positions configured for 'Manual' liquidation

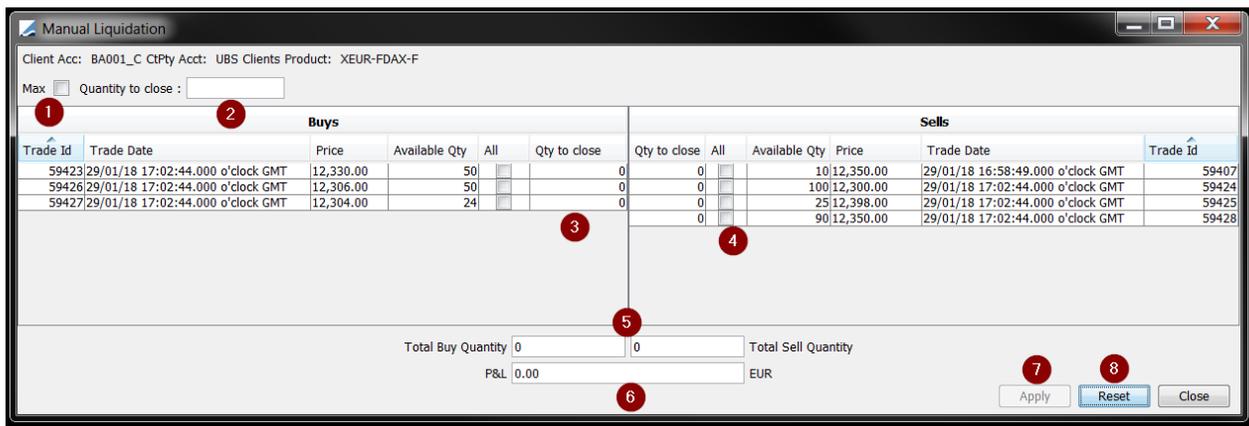
3.1 Manual Liquidation Window

Launched by highlighting lines and right-click action 'Manual Liquidation'.

Applicable in widgets

- Position - Will load all open trades
- Trade Open Quantity - Will load just highlighted trades (at least one Buy and one Sell should be highlighted)

Only presented for positions configured for 'Manual' liquidation



1. Max checkbox

When checked will automatically apply the maximum available quantity i.e. all the Buys, or all the Sells, in ascending order.

The order of the trades can be changed by clicking on the column headers (default is FIFO of Trade Id).

2. Quantity to close – top line

The overall total quantity to close can be typed in and this will be automatically applied to the Buys & Sells, in ascending order.

3. Quantity to close – per line

The quantity of each trade can be entered here.

4. All checkbox

When checked this will apply the maximum available quantity for that trade.

5. Total Buy/Sell Quantity

Displays the quantity of the Buys and the Sells selected. Both sides must match before you can process the liquidation.

6. P&L

Displays the Profit & Loss (Realized PL) of the selected liquidations.

7. Apply button

Will proceed with the liquidation processing, when valid selections have been made.

8. Reset button

Will reset all selections and column orderings.

Manual Liquidation

Client Acc: BA001_C ClPty Acct: UBS Clients Product: XEUR-FDAX-F

Max Quantity to close : 124

Buys						Sells					
Trade Id	Trade Date	Price	Available Qty	All	Qty to close	Qty to close	All	Available Qty	Price	Trade Date	Trade Id
59423	29/01/18 17:02:...	12,330.00	0	<input checked="" type="checkbox"/>	50	10	<input checked="" type="checkbox"/>	0	12,350.00	29/01/18 16:58:...	59407
59426	29/01/18 17:02:...	12,306.00	0	<input checked="" type="checkbox"/>	50	100	<input checked="" type="checkbox"/>	0	12,300.00	29/01/18 17:02:...	59424
59427	29/01/18 17:02:...	12,304.00	0	<input checked="" type="checkbox"/>	24	14	<input type="checkbox"/>	11	12,398.00	29/01/18 17:02:...	59425
						0	<input type="checkbox"/>	90	12,350.00	29/01/18 17:02:...	59428

Total Buy Quantity: 124 Total Sell Quantity: 124

P&L: -600.00 EUR

Apply Reset Close

Highlighted 'blue' line indicates the trades set for partially closing

On successful processing the closeout liquidations are presented in the Liquidation widget, where they can be Unliquidated if the process needs to be reverted.

3.2 Futures Expiry Window

Launched by highlighting lines and right-click action 'Futures Expiry'

Applicable in widgets

- Position
- Trade Open Quantity - Will load the full position

Only presented for Futures positions that are within the expiry date window (when WS Date is equal or greater than the Futures First Delivery Notice date)

The screenshot shows a window titled "Future Expiry" with a "Market Data" dropdown menu (4) and a "Date" field set to "15/02/2018" (1). The table below lists various futures positions with columns for Description, Counterparty, Counterparty Acct, Client, Client Account, Quantity (2), Closing Price (3), and Expiry (5). The table includes 7 rows of data. At the bottom right, there are "Apply" and "Cancel" buttons (6).

Description	Counterparty	Counterparty Acct	Client	Client Account	Quantity	Closing Price	Expiry
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS Clients	BA001	BA001_B	621	12,310.00	✓
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS Clients	BA0500	BA0500_1	200	12,310.00	✓
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS House	BA001	BA001_B	40	12,310.00	✓
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS House	085W63 Fund	EB085W63	100	12,310.00	✓
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS Clients	BA001	BA001_C	-101	12,310.00	✓
XEUR-FDAX-F/FEB18	UBS CTPTY	UBS Clients	BA001	BA001_A	-2,100	12,310.00	✓

1. Booking Date from the Processing Org of the positions is displayed

2. Positions total quantity

3. Closing Price

Line will be highlighted in Red if Closing Price is missing, because this is mandatory for the Expiry processing.

4. Market Data drop-down menu has the standard functions to check & entered the Closing Price

- Pricing Env
- Reload
- Check
- Quotes

5. Expiry checkbox

To select, unselect the positions to expire.

6. Apply button

Will proceed with the expiry processing and a summary message will pop-up



On successful processing the expiry liquidations are presented in the Liquidation widget, where they can be Unliquidated if the process needs to be reverted.

3.3 Option Exercise Expiry Window

Launched by highlighting lines and right-click action 'Option Exercise Expiry'

Applicable in widgets

- Position
- Trade Open Quantity

Only presented for Option positions where Exercise type:

- American options on any date
- European only on expiration date

The following can be set at either the Position level or at the Open Trade level

- Exercise checkbox and Exercise Quantity for Long positions
- Assign checkbox and Assign Quantity for Short positions
- Expiry checkbox, typically for Out-The-Money (OTM) positions

Initially only the Position details are displayed

Option Exercise/expiry

Market Data

Date: 15/02/2018

Description	Counterparty	Counterparty Acct	Client	Client Acc...	Option Type	Strike	SVN	Exercise Type	Position	Open Trades	Long Qty
XEUR-WAT-O/CALL/150/SVN0/JUN18	UBS CTPTY	UBS Clients	BA001	BA001_A	CALL	150	0	American	LONG	3	40

Expanded to show Open Trades

Option Exercise/expiry

Market Data

Date: 15/02/2018

Description	Counterparty	Counterparty Acct	Client	Client Acc...	Option Type	Strike	SVN	Exercise Type	Position	Open Trades	Long Qty	Short Qty	Underlying	ITM / OTM	Exercise	Exercise Quantity	Assign	Assign Que...	Expiry
XEUR-WAT-O/CALL/150/SVN0/JUN18	UBS CTPTY	UBS Clients	BA001	BA001_A	CALL	150	0	American	LONG	3	40	40	152.0000000	ITM	<input checked="" type="checkbox"/>	40			
Trade Date	Trade Id	Position	Quantity	Exercise	Exercise Quantity	Assign	Assign Quantity	Expiry	Internal										
08-Jan-2018	59600	LONG	25	<input checked="" type="checkbox"/>	25	<input type="checkbox"/>			<input type="checkbox"/>										
08-Jan-2018	59601	LONG	5	<input checked="" type="checkbox"/>	5	<input type="checkbox"/>			<input type="checkbox"/>										
08-Jan-2018	59602	LONG	10	<input checked="" type="checkbox"/>	10	<input type="checkbox"/>			<input type="checkbox"/>										

Auto Exercise | Apply | Reset | Cancel

1. Expand / Collapse button to display the individual open trades
2. Open Trades count
3. In-The-Money (ITM) and Out-The-Money (OTM) indicator; based on the Underlying Price
4. Position level checkboxes and quantity
5. Open Trade level checkboxes and quantity
6. Internal flag, to set Internal trade keyword typically used to identify 'internal trades' for specific Fee calculations (e.g. zero exchange fees)

On successful processing the exercise, assignment, expiry liquidations are presented in the Liquidation widget, where they can be Unliquidated if the process needs to be reverted.

Auto Exercise Buttons

- Auto Exercise / All
 - Set Assign & Exercise fields for both Long and Short ITM trades on expiry date
 - Set Expiry fields for both Long and Short, ATM and OTM trades on expiry date
- Exercise - Set Exercise fields for Long ITM trades on expiry date
- Assign – All - Set Assign fields for Short ITM trades on expiry date
- Assign – Random
 - Highlight lines to apply the assignment; must be for the same Product
 - Enter 'Assignment Quantity'
- Assign – Pro Rata
 - Highlight lines to apply the assignment; must be for the same Product
 - Enter 'Assignment Quantity'
- Expiry - Set Expiry fields for both Long and Short ATM and OTM trades on expiry date

3.4 Show Trade

Launched by highlighting lines and right-click action 'Show Trade'

Applicable in widgets

- Trade Open Quantity

Will display the trade in the Pricing Sheet or Trade Windows depending on the systems default configuration.

3.5 Merge / Split

Launched by highlighting lines and right-click action 'Process – ETD Merge/Split'

Applicable in widgets

- Trade Open Quantity

▶ Please refer to Calypso ETD Clearing documentation for details on these processes.

3.6 Unliquidate

Launched by highlighting lines and right-click action 'Unliquidate'

Applicable in widgets

- Liquidated Position

Will revert a Manual Liquidation, Futures Expiry and Option Exercise, Assignment, Expiry.