



Nasdaq Calypso

Collateral Dashboard

Version 18

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Approved

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Document History

Revision	Published	Summary of Changes
1.0	February 2024	First revision for version 18
2.0	December 2024	Second revision for version 18

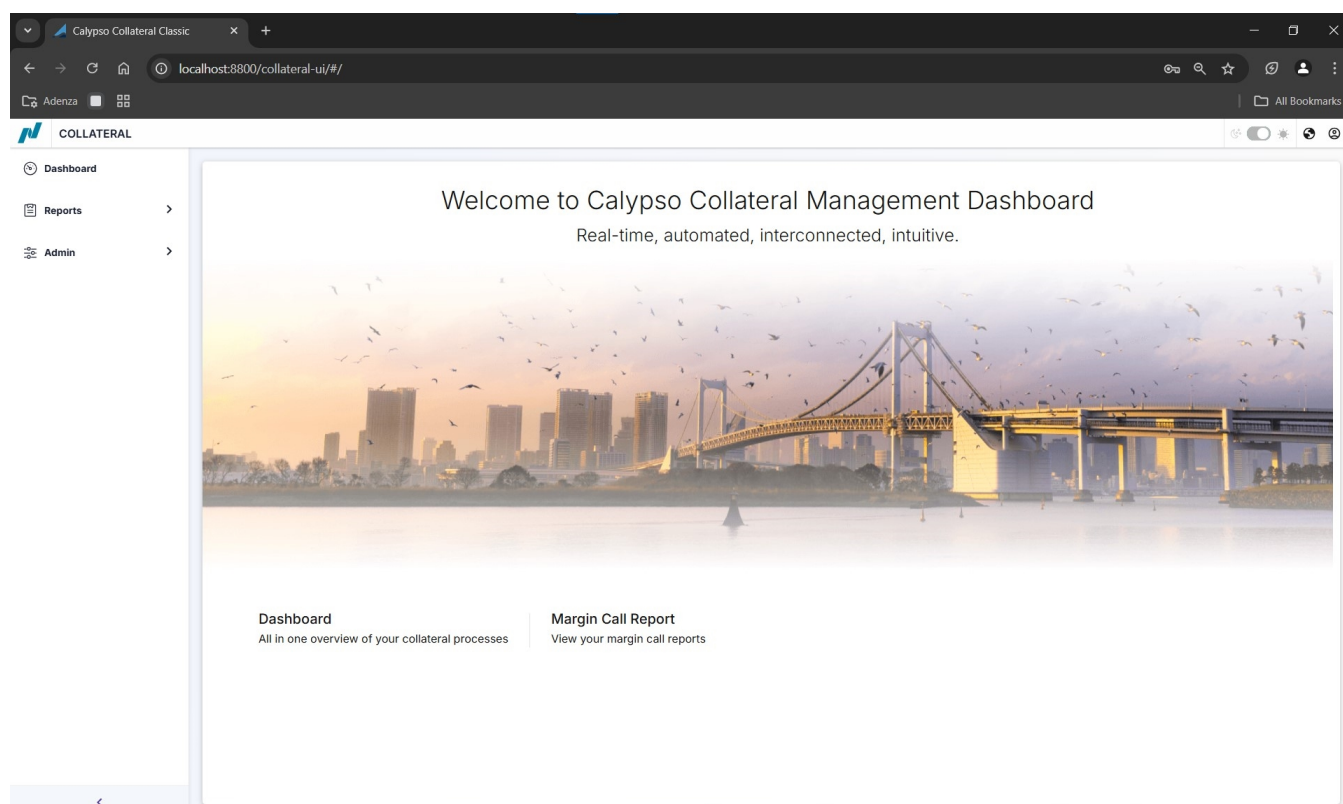
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1. Collateral Dashboard Web-UI

The Collateral Dashboard is a Web-UI dashboard that can be used in conjunction with the on-premise Collateral Management workstation and collateral processing.

It is designed to give an overview of the Collateral Management process and highlight any critical items that may need to be addressed, such including margin calls tracking metrics, dispute tracking metrics and various reports.

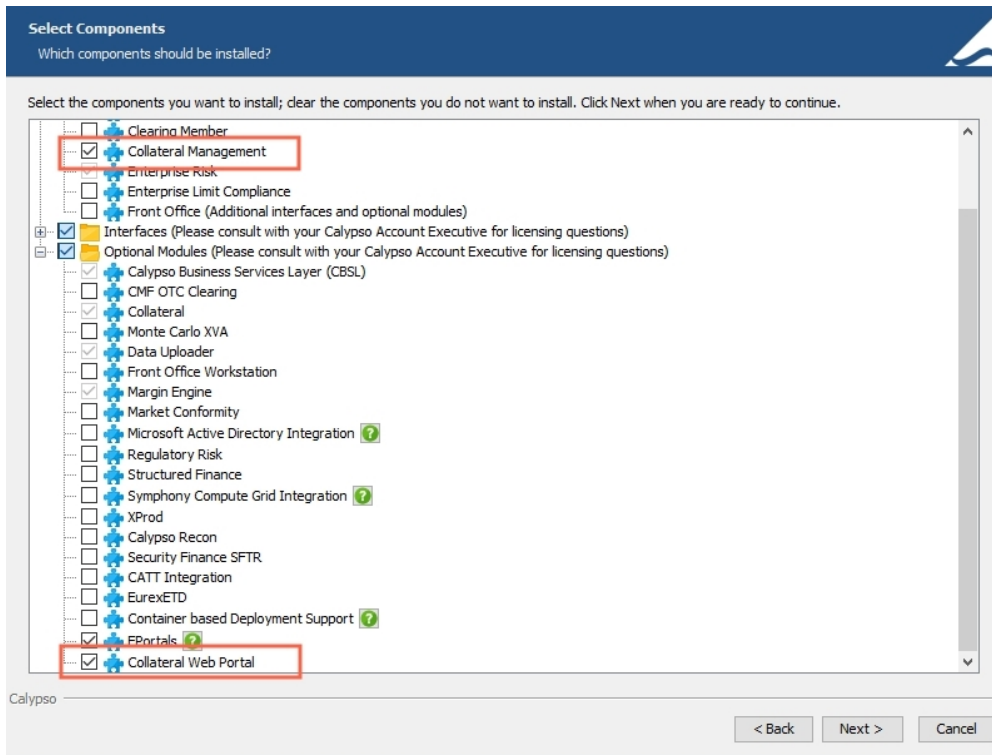


1.1 Installation

The Collateral Dashboard is installed as part of the Calypso Installer when you select *Collateral Web Portal* in the installer under *Optional Modules*. The Collateral module is installed when you select *Collateral Management* in the installer under *Solution*.

► Please refer to the Calypso Installation Guide for complete details.

When you run Execute SQL as part of your installation, all Collateral and Collateral Dashboard files will be already loaded, and any required upgrade process will be performed.



1.1.1 Database Upgrade

While running executeSql.bat, all the database files should be loaded automatically. Make sure you add the UserPreferencesServiceSchemaBase.xml file if not already loaded.

1.1.2 Access Permissions

The following Functions should be given Read/Write access:

- COLLATERAL_MANAGERRole
- CORE_SERVICE_MANAGERRole

Filtering of all Dashboard and Reports services with a user configured processing org as implicit is restricted with the access permission ViewOnlyProcessingOrgStaticData.

1.1.3 Starting the Collateral Dashboard

Step 1 - Start Servers

From the Startup menu in the Calypso folder, start the following servers (in order) before starting Calypso Navigator:

- Auth Server

- Discovery Server
- Gateway Server
- Event Server
- Data Server
- Engine Server(in order to run the necessary engines related to Margin Call generation)
- Risk Server(in order to access the required Market Data)
- Shared Services
- Calypso Services Collateral Server

► For more information on the Discovery Server, Gateway Server and Shared Services, refer to the API Gateway section of the Calypso Install Guide.

Step 2 - Web URL


After all servers have been started, log in to the Collateral Dashboard using one of the URLs below.

If SSL is enabled: <https://localhost:8801/collateral-ui/>



If SSL is not enabled, the URL location is: <http://localhost:8800/collateral-ui/>



Username

 calypso_user

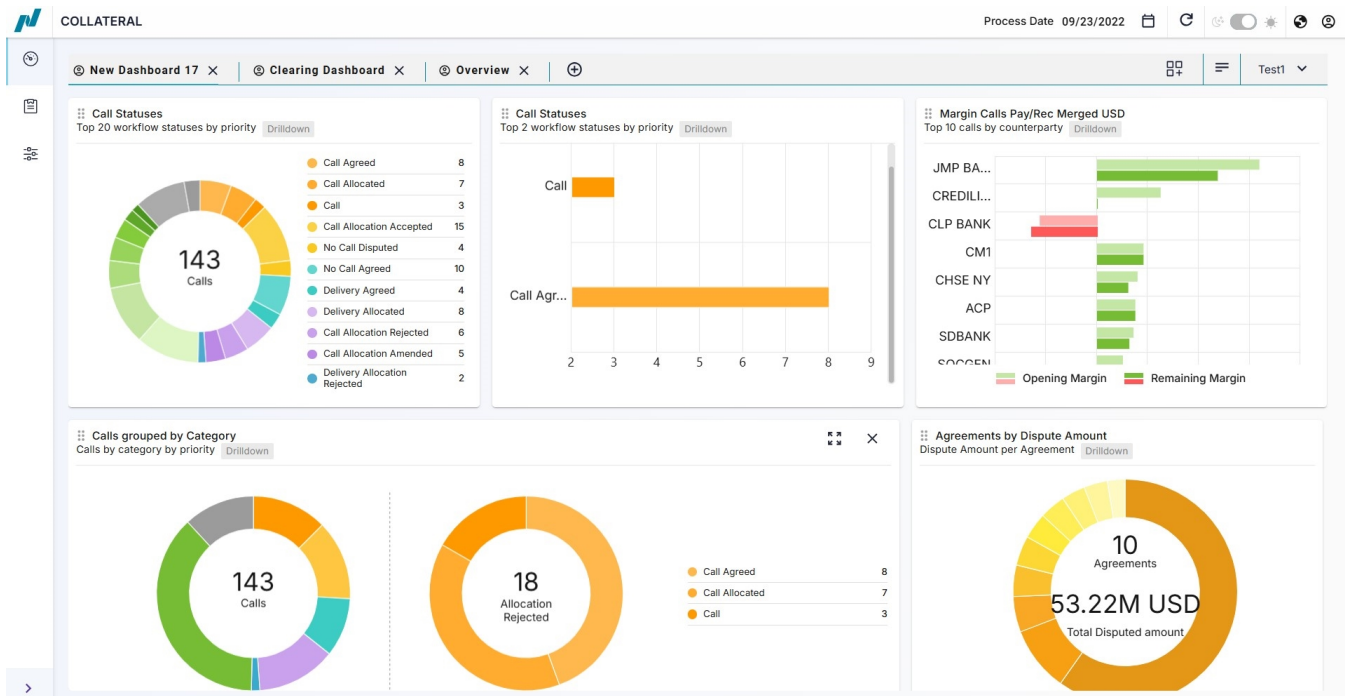
Password

Login


You existing dashboards are displayed.


Example:

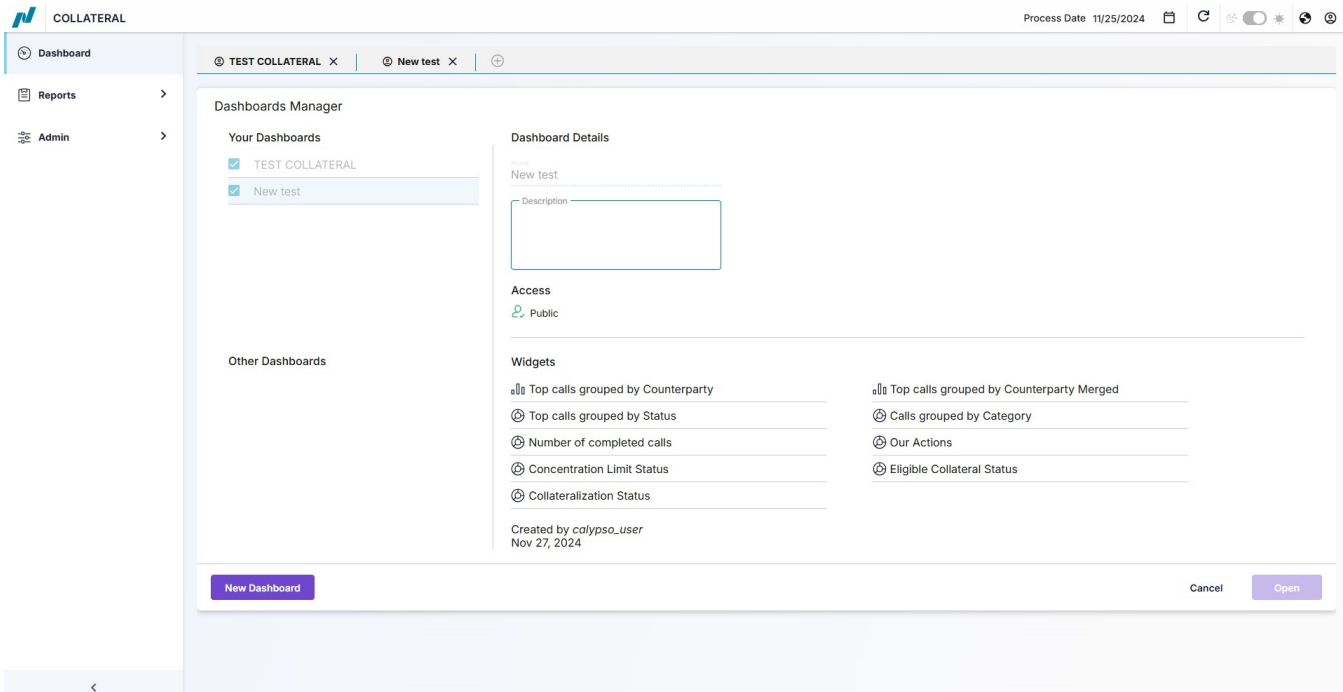


1.2 Creating Dashboards

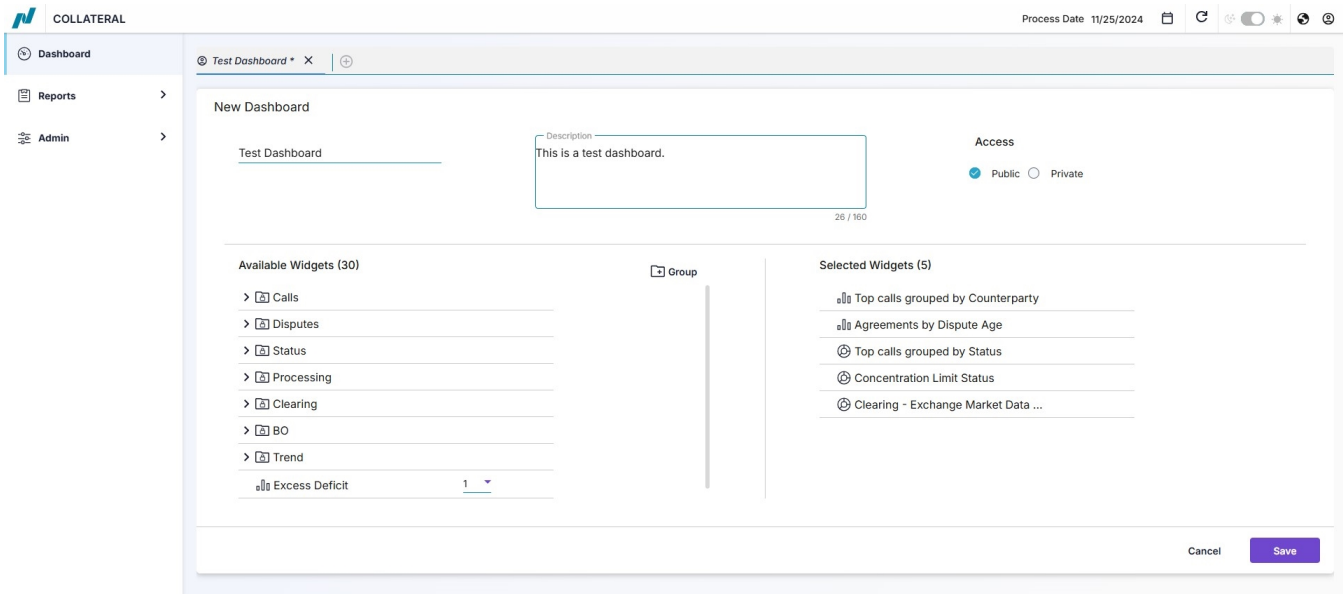
1.2.1 New Dashboard / Edit Dashboard

To create a new dashboard, select Dashboard and click .

If you already have existing dashboards, click  and then select New Dashboard.




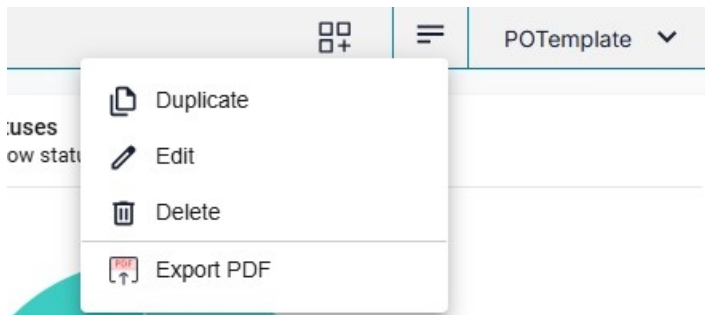
It brings up the New Dashboard window.








- » Enter the Dashboard name and description.
- » Choose the access permissions for the dashboard - Public or Private.

- Public: The dashboard is accessible to all users.
- Private: The dashboard is accessible only to the creator of the dashboard.
- » Select the widgets you want to display - The widgets are categorized into 7 categories. Select the dropdown option beside a category to see the list of widgets.
- » Click **Save**.

Once a dashboard is open, you can modify it by clicking  and choosing the desired option.



- » You can click  to create a duplicate of a dashboard.
- » You can click  to delete a dashboard.
- » You can click  to modify the dashboard name and description.
- » You can click  to export the selected dashboard to a PDF file and download it.
- » You can click  to add and configure widgets.

1.3 Dashboard Widgets

The Widget Library is a pre-configured list of widgets. Each widget displays a certain kind of chart. Some widgets can display the same type of information but in different formats. Within some widgets, there is a degree of configuration available, such as statuses to include, maximum number of results, etc.

The available widgets are divided into seven categories:



- » [Call](#)
- » [Dispute](#)
- » [Status](#)
- » [Processing](#)

- » Clearing
- » BO
- » [Trend](#)

1.3.1 Call Widgets

Top Calls grouped by Counterparty

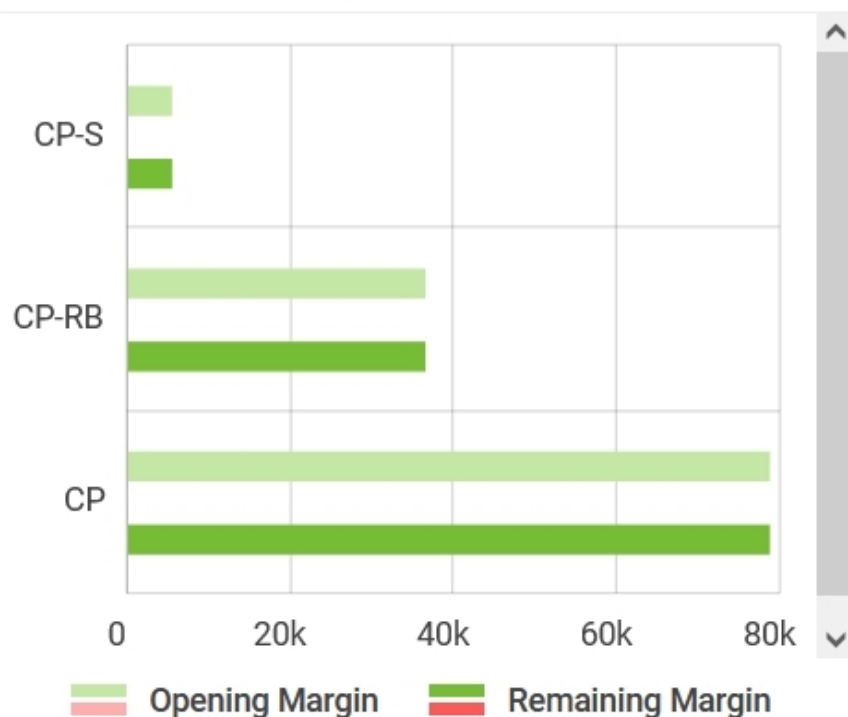
This widget displays either the top Pay or Receive remaining margin grouped by counterparty. It is possible to display Opening Margin or Remaining Margin or both.

There are two versions of this widget, a bar chart designated by  the icon and a graph designated by the  icon.

Bar chart example:

Rec - RemainingMargin 120,012 USD

Top 10 calls by counterparty




Graph example:


 Pay - RemainingMargin -516,483,364 USD
 Top 10 calls by counterparty [Drilldown](#)

Total Entries - 10

Counter Party	Count	Opening Margin	Remaining Margin
CLP BANK	12	-214,742,727 USD	-192,924,545 USD
ACP	12	-158,486,091 USD	-158,486,091 USD
CREDILION2	2	-68,181,818 USD	-
SOCGEN	4	-67,618,182 USD	-67,618,182 USD
CHSE NY	4	-47,272,727 USD	-20,000,000 USD
JMP BANK	2	-25,636,364 USD	-25,636,364 USD

You can click  to configure the widgets.

 Pay - RemainingMargin -516,483,364 USD
 Top 10 calls by counterparty [Drilldown](#)



Direction: ☐ Pay ☒ Receive

Show: ☐ O. Mrg ☐ R. Mrg ☒ Both

Sort Direction: ☐ Ascending ☒ Descending

☐ Include "others"

Max Results

Cancel
Save

- *Include Others* - Toggle to include the *Others* category that contains all the counterparties beyond the first 10 counterparties.
- *Max Results* - Select the maximum number of counterparties contained in the widget. The maximum is 10.

- *Direction* - Choose either pay or receive
- *Show* - Choose to display either Opening (Global Required) Margin, Remaining Margin or both.
- *Sort Direction* - Choose Ascending or Descending.
- Click **Save**.

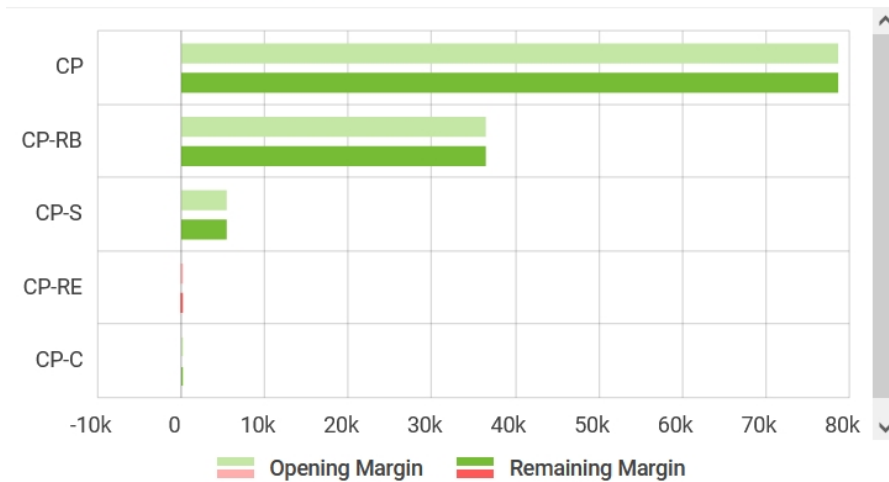
Top Calls grouped by Counterparty Merged

This widget allows you to view the Pay and Receive calls per counterparty and show the largest net items.

Example:

Margin Calls Pay/Rec Merged USD

Top 10 calls by counterparty/direction



You can hover over a line display more details.

Margin Calls Pay/Rec Merged USD

Top 10 calls by counterparty/direction



You can click  to configure the widget.

Margin Calls Pay/Rec Merged USD

Top 10 calls by counterparty

Drilldown

Show:

☐ O. Mrg
 ☐ R. Mrg
 ☒ Both

Sort Direction:

☐ Ascending
 ☒ Descending

☒ Include "others"

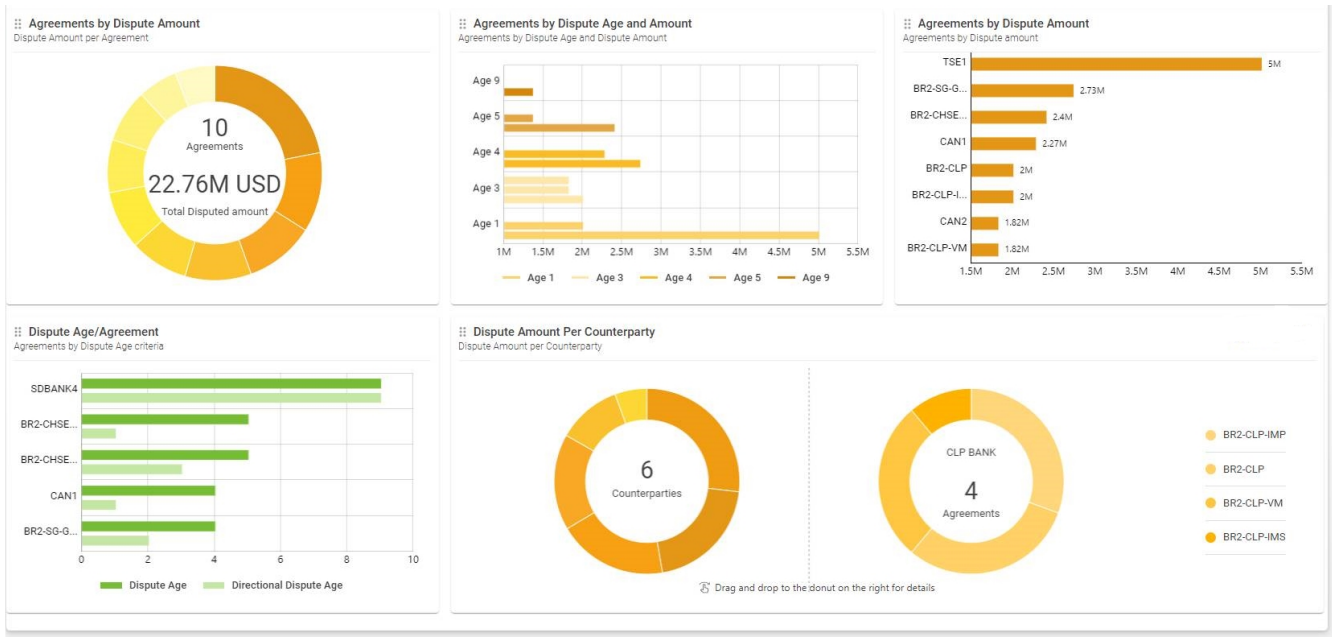
Max Results


Cancel

Save

- *Include Others* - Toggle to include the *Others* category that contains all the counterparties beyond the first 10 counterparties.
- *Max Results* - Designate the maximum number of counterparties contained in the widget. The maximum is 10.
- *Show* - Choose to display either Opening (Global Required) Margin, Remaining Margin or both.
- *Sort Direction* - Choose Ascending or Descending.
- Click **Save**.

1.3.2 Dispute Widgets



For the widgets- **Agreements by Dispute Age and Amount** and **Dispute Age/Amount**, you can zoom out the charts by hovering the cursor over the widget and clicking  .

You can click  to configure the widgets.

Agreements by Dispute Amount

Dispute Amount per Agreement Drilldown

Dispute:

- ☒ Dispute Amount
- ☐ Dispute Percentage (of GRM)

Show:

- ☐ In PO's Favor
- ☐ In CP's Favor
- ☒ Both

☒ Include "others"

Max Results

Cancel Save

Agreements by Dispute Age

Agreements by Dispute Age criteria Drilldown

Dispute Age

> day/(s)

Show:

- ☐ Directional Dispute Age
- ☐ Dispute Age
- ☒ Both

Max Results

Cancel Save

Agreements by Dispute Amount

Agreements by Dispute amount Drilldown

Dispute:

- ☒ Dispute Amount
- ☐ Dispute Percentage (of GRM)

Show:

- ☐ In PO's Favor
- ☐ In CP's Favor
- ☒ Both

Sort Direction:

- ☐ Ascending
- ☒ Descending

Cancel Save

Dispute Amount Per Counterparty

Dispute Amount per Counterparty Drilldown

Based on:

- ☒ Dispute Amount
- ☐ Dispute Percentage (of GRM)

Max Results

Cancel Save

Agreements by Dispute Age and Amount

Agreements by Dispute Age and Dispute Amount Drilldown

Dispute Age

> Dispute Age day/(s)

Dispute Amount

> Dispute Amount USD

Dispute Percentage

> Dispute Percentage



Show:

- ☒ In PO's Favor

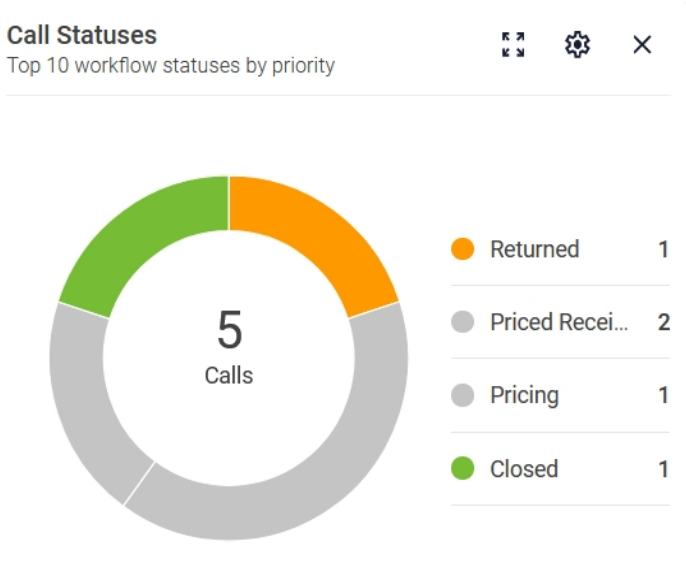
Cancel Save

1.3.3 Status Widgets

Top calls grouped by Status

The Top Calls Grouped by Status widgets display the number of calls in a specific status. There are two versions of this widget, a pie chart designated by  and a graph designated by .

Pie Chart Example:



Graph example:



You can click  to configure the widgets.

Call Statuses

Top 20 workflow statuses by priority

Drilldown

Title

Statuses

Accepted, Call Agreed, ...

☒ Include

☐ Exclude

☒ Include "others"

Max Results

Cancel

Save

- *Title* - Enter a name to identify the widget.
- *Include Others* - Toggle to include the *Others* category that contains all the status codes not selected under Statuses.
- *Max Results* - Select the maximum number of statuses contained in the widget. For example, if 3 is selected, only the three most pressing statuses will be displayed based on the category they are assigned to.
▶ See [Defining Categories](#) for details.
- *Statuses* - Select the status codes you want to Include or Exclude, depending on the Include and Exclude radio buttons.

Regardless of the statuses chosen here, no more than the Max Number of statuses will be displayed in the widget.

- Click **Save**.

Call Statuses

Top 20 workflow statuses by priority

Drilldown

Title

Call Statuses

Statuses

Call, Call Agreed, Call A...

✓

Call

✓

Call Agreed

✓

Call Agreed Cancelled

✓

Call Allocated

✓

Call Allocated Incomplete

✓

Call Allocated Missing Data

✓

Call Allocated Unknownsec

✓

IncludeExclude

Cancel

Save

Dispute Statuses

Top 20 workflow statuses by priority

Drilldown

Title

Delivery Statuses

Statuses

Delivery, Delivery Agree... ▼

☒ Delivery

☒ Delivery Agreed

☒ Delivery Agreed Cancelled

☒ Delivery Allocated

☒ Delivery Allocation Amended

☒ Delivery Allocation Approved

☒ Delivery Allocation Cancelled

☒ Include ☐ Exclude

Cancel

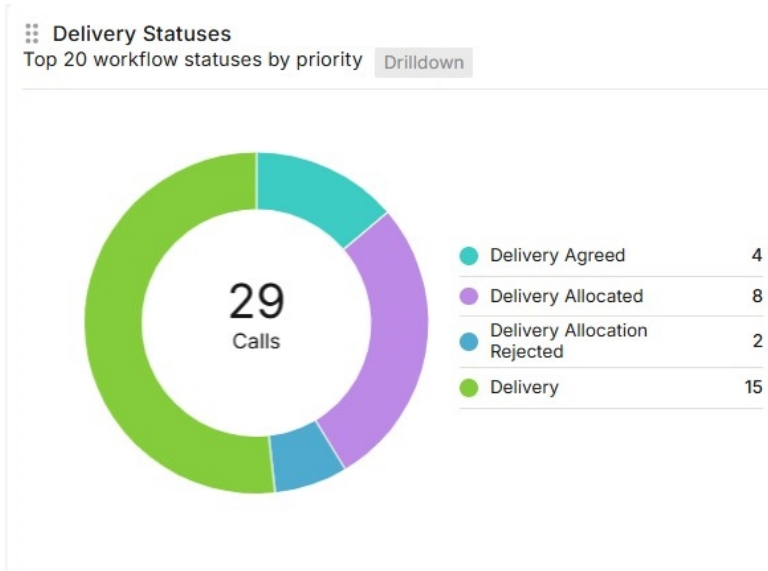
Save

Call Statuses

Top 20 workflow statuses by priority

Drilldown

Call Agreed	8
Call Allocated	7
Call	3
Call Allocation Accepted	15
Call Allocation Rejected	6
Call Allocation Amended	5
Call Issued	13



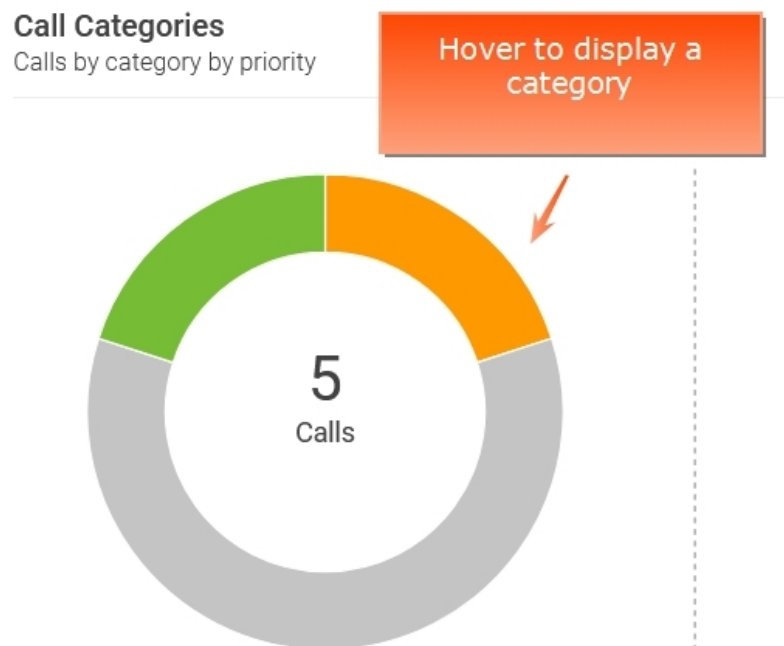
Calls grouped by Category

This widget displays the calls by category, based on their status.

► See [Defining Categories](#) for details.

If a status is not mapped to a category, then any calls in these statuses are included as the last category.

Example:



There is no additional configuration for this widget.

Number of Completed Calls

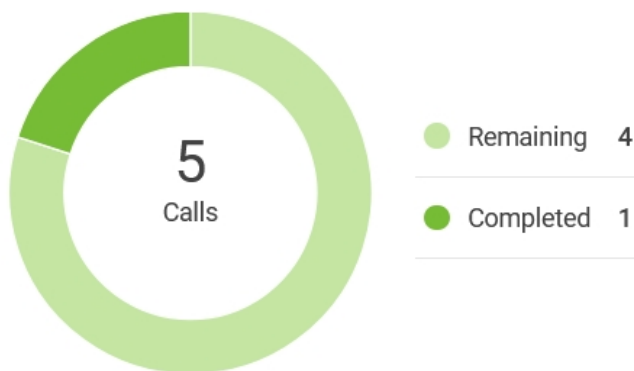
This widget displays the Number of Calls that are in Completed category, based on their status.

► See [Defining Categories](#) for details.

Example:

Completion summary

Total number of calls: 5.



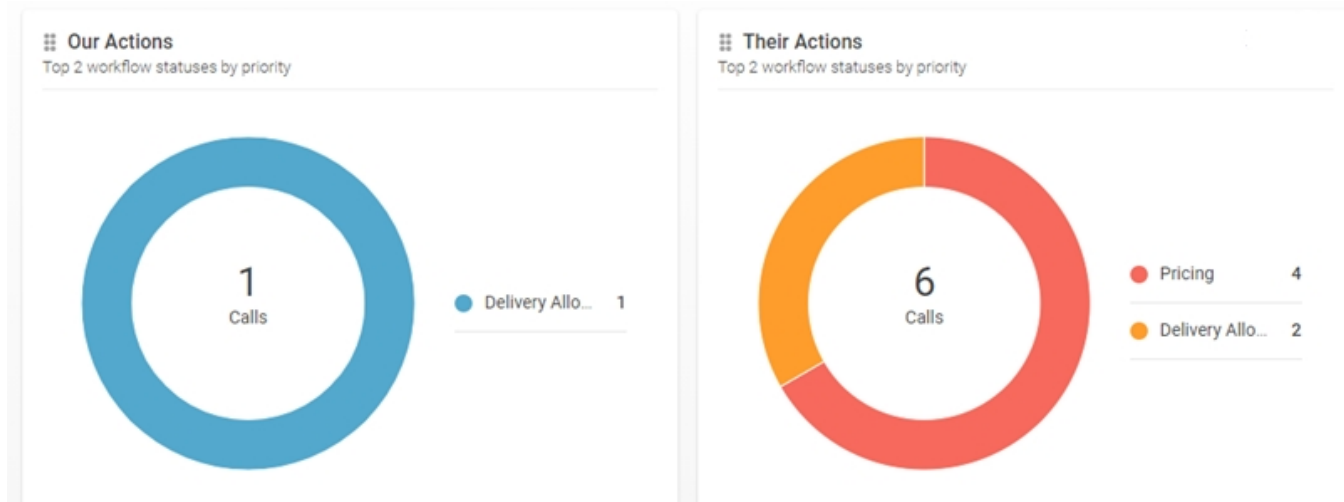
There is no additional configuration for this widget.


Top Calls Grouped by Next Owner Action

This widget displays the next owner action for every status included in a category.

► See [Defining Categories](#) for details.

Example:



You can click  to configure the widgets.

Our Actions

Top 2 workflow statuses by priority

Drilldown

Next Owner Action

☒ PO
 ☐ CP
 ☐ N/A

Statuses

☒ Include
 ☐ Exclude

☒ Include "others"

Max Results

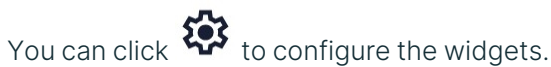
Cancel

Save

- *Include Others* - Toggle to include the *Others* category that contains all the status codes not selected under Statuses.
- *Max Results* - Select the maximum number of statuses contained in the widget. For example, if 3 is selected, only the three most pressing statuses will be displayed based on the category they are assigned to.
▶ See [Defining Categories](#) for details.
- *Statuses* - Select the status codes you want to Include or Exclude, depending on the Include and Exclude radio buttons.
Regardless of the statuses chosen here, no more than the Max Number of statuses will be displayed in the widget.
- *Next Owner Action* - Select the Owner for the display. *PO* (us), *CP* (them) or *N/A* (no action required)
When *PO* is chosen, the widget title is Our Actions.
When *CP* is chosen, the widget title is Their Actions.
When *N/A* is chosen, the widget title is No Action Required.
- Click **Save**.

This widget allows viewing the calls for a given category and associated statuses.

Workflow statuses by category



- *Title* - Enter a title to identify the widget.
- *Category* - Select the category.

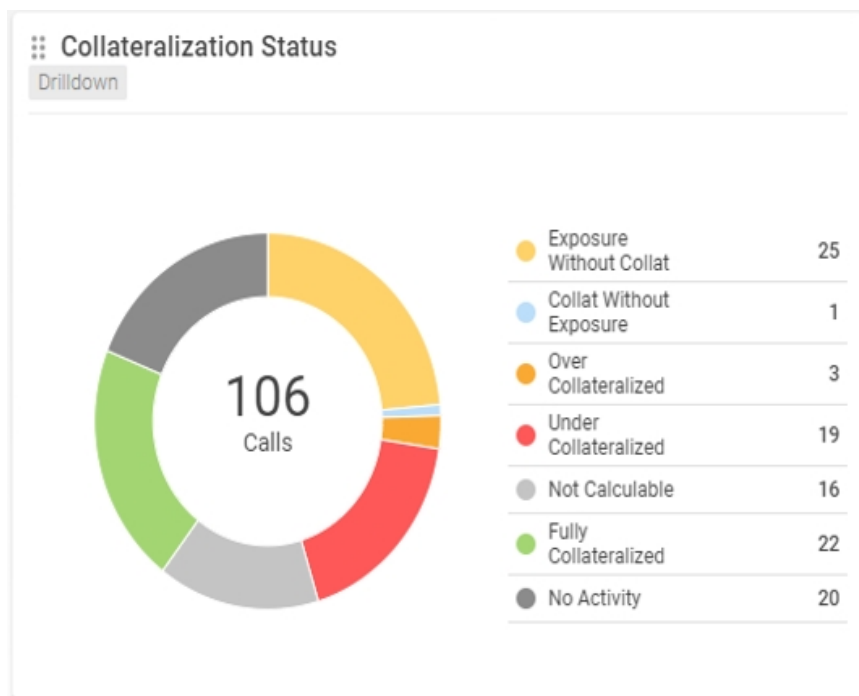
▶ See [Defining Categories](#) for details.

- *Statuses* - Select the status codes you want to Include or Exclude, depending on the Include and Exclude radio buttons.
- *Next Owner Action* - Select the next owner action.
- Click **Save**.

1.3.4 Processing Widgets

Collateralization Status Widget

This widget displays a pie chart of the various statuses associated to a collateral's exposure and sufficiency. All the statuses are represented by a specific color.



You can click  to configure the widget.

Collateralization Status
Drilldown

Direction
☒ Pay
☐ Receive
☐ No Call

Collateralization Statuses
Collat Without Exposure, Exposure Without Collat, Fully Collateralized, ...

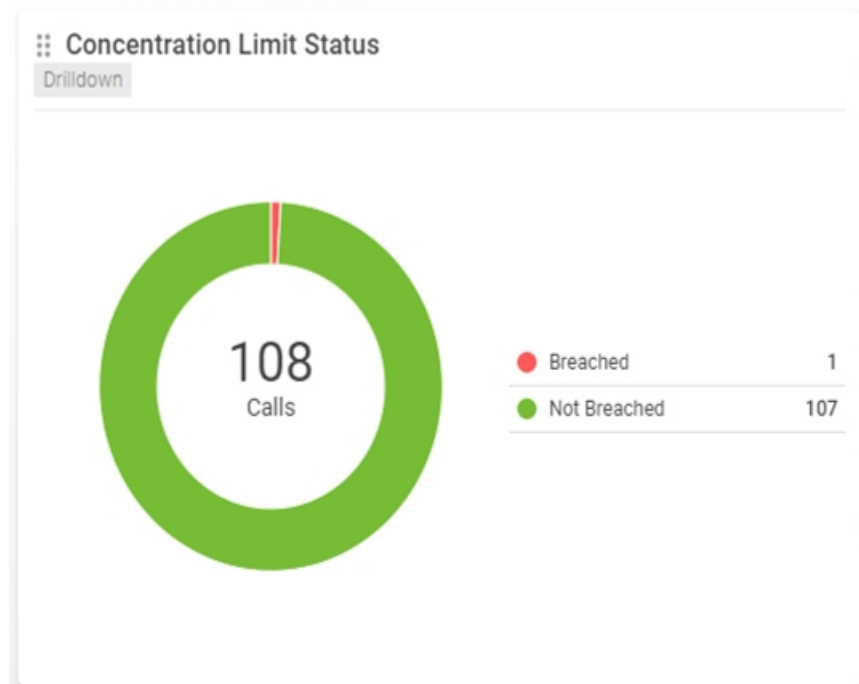
☒ Collat Without Exposure
☒ Exposure Without Collat
☒ Fully Collateralized
☒ No Activity
☒ Not Calculable
☒ Over Collateralized
☐ Under Collateralized

Cancel
Save

- *Direction* - Select the direction of the contract.
- *Collateralization Statuses* - Select the required statuses to be displayed.
- Click **Save**.

Concentration Limit Status Widget

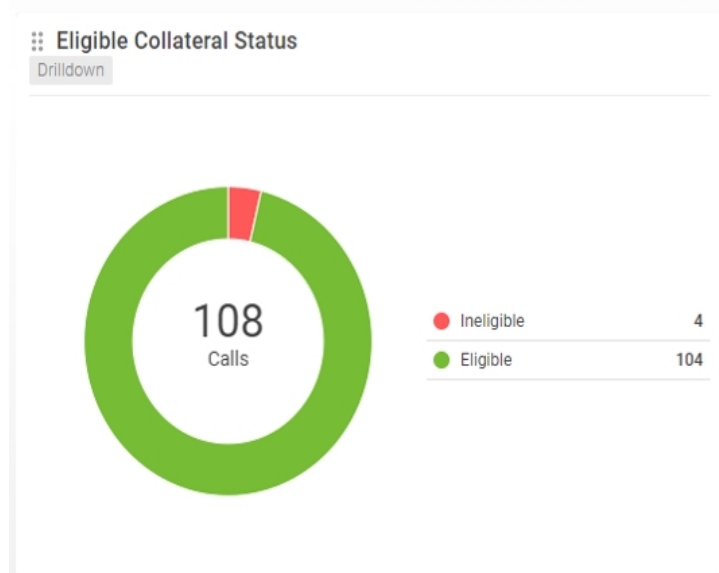
This widget displays whether the concentration limit of the collateral contract has been breached or not.



There is no additional configuration for this widget.

Eligible Collateral Widget

This widget displays whether the collateral held on the contract is eligible or not.



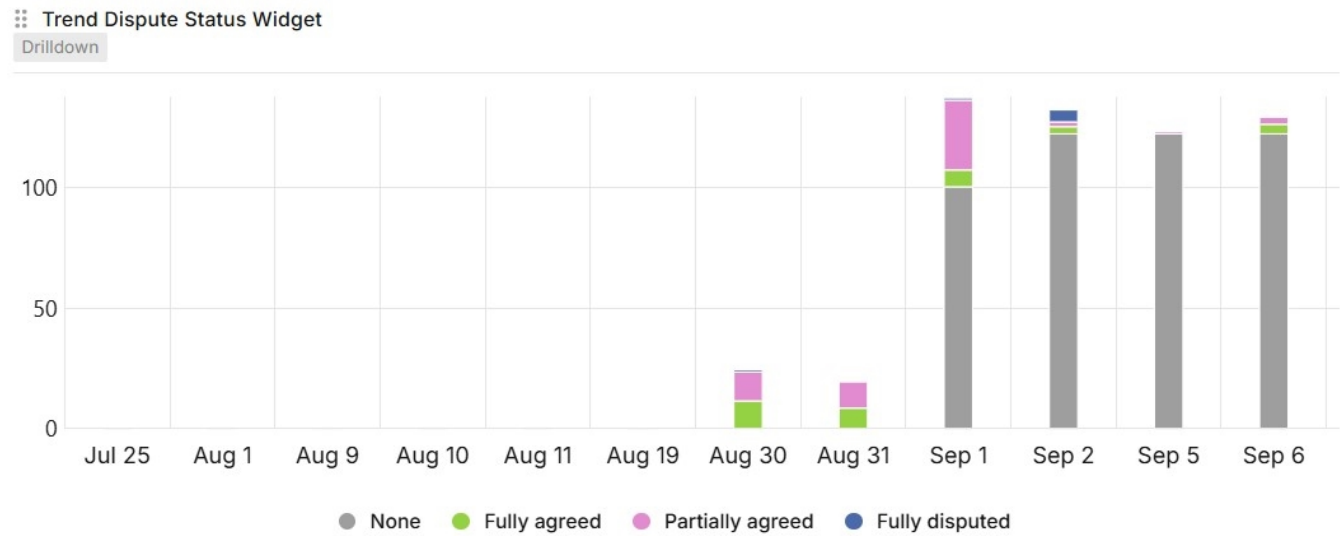
There is no additional configuration for this widget.

1.3.5 Trend Widgets

To activate Trend widgets, please check COLLATERAL_TREND Scheduled Task.

Trend Dispute Status Widget

This widget displays the volume of disputed status entries over a selected period of time.



You can click  to configure the widgets.

Trend Dispute Status Widget
Drilldown

Title
Trend Dispute Status Widget

Disputed Statuses

☐ Fully agreed ×
 ☐ Fully disputed ×
 ☐ None ×
 ☐ Partially agreed ×

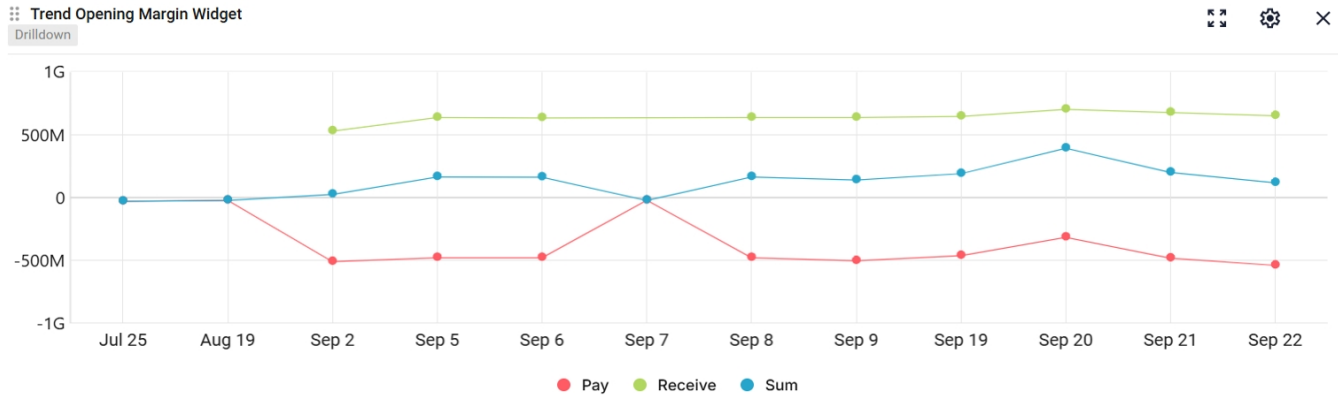
Date Range


Cancel Save

- *Disputed Statuses* - Select the statuses to be displayed.
- *Date Range* - Select the date range for the data to be generated.
- Click **Save**

Trend Opening Margin Widget

This widget displays the trend for Global Required Margin over a period of time.



You can click  to configure the widgets.

Trend Opening Margin Widget Drilldown

Title
Trend Opening Margin Widget

Direction

Pay ✕
Receive ✕
Sum ✕

Date Range

Last 5 days

Cancel
Save

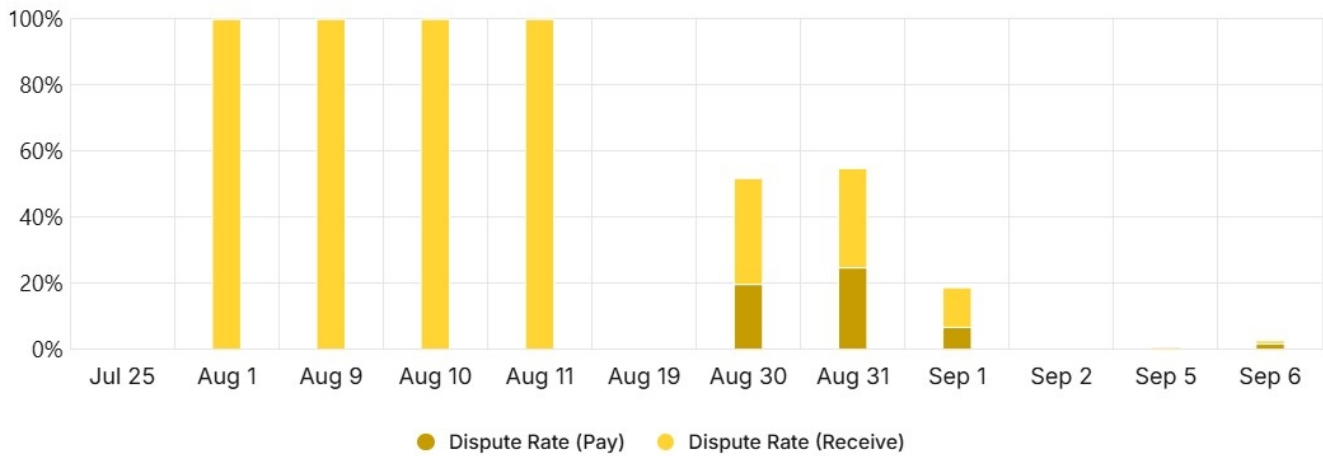
- *Direction* - Choose the direction of entries - Pay, Receive or Sum.
- *Date Range* - Select the date range for the data to be generated.
- Click **Save**

Dispute Rate by Direction Widget

This widget displays the trend for dispute rates over a period of time.

Dispute Rate By Direction

Drilldown



You can click  to configure the widgets.

Dispute Rate By Direction

Drilldown



Title
Dispute Rate By Direction

Date Range

Last 3 months

Show By ☐ Pay ☐ Receive ☒ Both

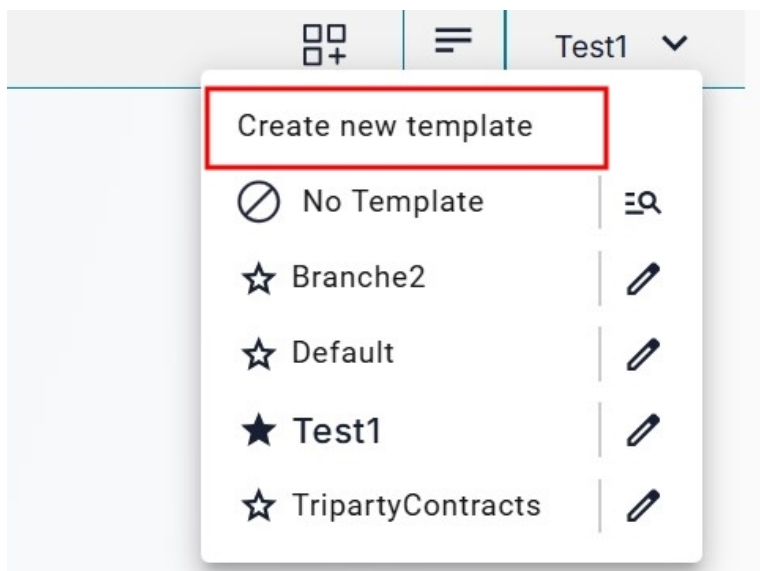
Cancel

Save

- *Date Range* - Select the date range for the data to be generated.
- *Show By* - Select the direction - Pay, Receive or Both.
- Click **Save**

1.4 Defining Templates

You can save a number of selection criteria at the Dashboard level by defining templates using Create new template.



It brings up the Templates window.

Templates

×

Save the filters already define for you as a template

*** Template Name**
TESTtemp

Agreement Type
CLS ×

> Connectivity (Acadia/Triparty)

Processing Organization
ACPO ×

☐ Include All Child PO Select Manually (+0)

Counterparty
CP_COLL

Entry Type
processing ×

Access
☒ Private ☐ Public

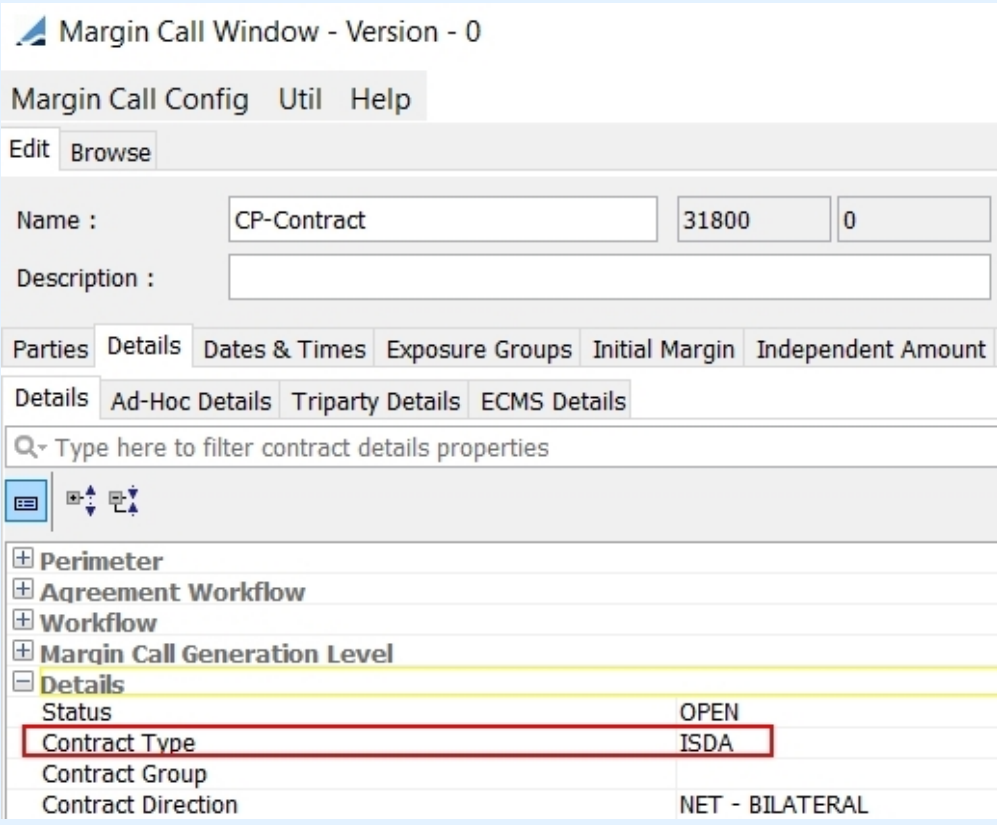
Reset

Apply

Save

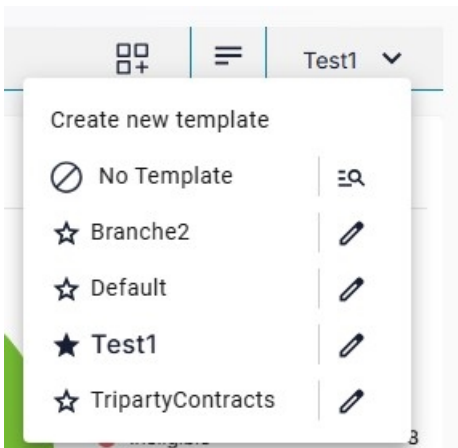
▼

- » Select the criteria you want to use to select margin call contracts as needed. They are described in the following table-

Criteria	Description
Template Name	Enter a name to identify the template.
Agreement Type	<p>Select the types of agreements, or all if not selected.</p> <p>Agreement types are defined in the domain "legalAgreementType" and set on Margin Call Contracts in the field Contract Type.</p> 
Connectivity (Acadia/Triparty)	Select the types of connectivity: Acadia only, Triparty only or ALL.
Processing Organization	Select the processing orgs, or all if not selected.
Counterparty	Select the counterparties, or all if not selected.
Entry Type	Select the entry types, or all if not selected.
Access	<p>Select the preferred access permission for your template - Public or Private.</p> <ul style="list-style-type: none"> Public: The template is accessible to all users. Private: The template is accessible only to the creator of the template.

» Click **Save** to save the template.

You can set a default template by clicking the star.



1.5 Reports

1.5.1 Margin Call Report

Dashboard Drill Down

For the widgets above that are based on the Margin Call Entry, the Drill Down Navigation is to the *Margin Call Report* - filtered for the items that are displayed in the relevant chip/slice/bar in the widget.

For example, click on "Call":



The associated Margin Call report:

◀ Back to Dashboard **Margin Call Report drill down from Top calls grouped by Status**

Collateral M.

Process Date	Margin Call ID	Agreement ID	Agreement Name	Counterparty	Agreement Type	Direction	Status
09-23-2022	288501	23005	BR2-CLP-IMS	CLP BANK	IM	Receive	CALL
09-23-2022	282523	32503	BR2-SG2-GMSLA	SOCGEN	GMSLA	Receive	CALL
09-23-2022	282522	32502	BR2-SG-CSA	SOCGEN	CSA	Receive	CALL

» On clicking **Collateral M.**, you will be redirected to the core Collateral Manager window for the respective contract.

Margin Call Report

If you select **Reports > Margin Call**, the full report is displayed by default.

Margin Call Report

| Test1PUBLIC ▾

Process Date	Margin Call ID	Agreement ID	Agreement Name	Counterparty	Agreement Type	Direction
06-05-2024	303619	31501	MC Config DTUP-MP1	CLP BANK	CSA	No Call
06-05-2024	303688	14303	ACADIA TRIPARTY - EG2	ACP	IM	No Call
06-05-2024	303689	14302	ACADIA TRIPARTY - EG2	ACP	IM	No Call

You can click Create New Template to specify search criteria and save the template.

You can click to export the report.

1.5.2 Dispute Report

Select **Reports > Dispute** to display the Dispute report.

Dispute Report

| 09232022 ▾

Process Date	Agreement ID	Agreement Name	Status	Net Balance	Cpty MTM	Opening Margin	Cpty Amount
09-23-2022	23005	BR2-CLP-IMS	CALL	5,000,000.00	0	5,000,000.00	4,200,000.00
09-23-2022	23002	BR2-SG-GMRA	CALL_ALLOCATED	20,000,000.00	0	25,000,000.00	22,000,000.00
09-23-2022	23501	BR2-CLP-IMP	DELIVERY_AGREED	-33,000,000.00	0	-33,000,000.00	-35,000,000.00
09-23-2022	23004	BR2-CHSENY-VM	CALL_ALLOCATED	27,272,727.27	0	36,400,000.00	34,000,000.00
09-23-2022	23502	BR2-CLP-VM	MISSING_QUOTE	10,000,000.00	0	10,000,000.00	8,000,000.00

You can click to export the report.

1.5.3 Allocation Report

Select **Reports > Allocation** to view the Allocation report.

Allocation Report

| Default ▾

Process Date	Agreement ID	Agreement Name	Processing Org	Counterparty	Agreement Type	Trade ID	Status
02-10-2023	1101	TSE1	TSE	CM1	CSA	24101	Booked
02-10-2023	1103	TSE2	TSE	TES2	CSA	24102	Booked
02-08-2023	31001	LBP	BRANCHE2	SOCGEN	CSA	24202	Booked
01-05-2023	1601	ACADIA1 - MP5-VM	ACPO	ACP	VM	0	New

You can click  to export the report.

1.5.4 Balance Report

Select **Reports > Balance** to view the Balance report.

Balance Report  |  Default ▾

Process Date	Agreement ID	Agreement Name	Processing Org	Counterparty	Agreement Type	Pledge Status	Collateral Type
02-23-2023	1001	Agr1	BRANCHE2	CLP BANK	CSA	HELD	Cash
02-23-2023	1001	Agr1	BRANCHE2	CLP BANK	CSA	HELD	Cash
02-10-2023	2701	RBS - SANTANDER	BRANCHE2	CLP BANK	CSA	HELD	Cash


You can click  to export the report.


1.6 Admin


1.6.1 Configuration


The Default Currency for the Dashboard is set in **Admin > Configuration**.

It is used to convert all the calls into a single currency for consistent display.


COLLATERAL

 **Dashboard**

 **Reports** >

 **Admin** ▾

Configuration

Category

Configuration

Currency to be displayed in the dashboard

USD ▾

Pricing Environment to be displayed in the dashboard

default ▾

- » Select the default currency. It defaults to the User Defaults currency.
- » Click **Save** to save your changes.

1.6.2 Category

In **Admin > Category**, you can map status codes to categories and define the next owner action.

Workflow Category Configuration
Categories View ☒ Expand

Category: All

Category	Status	Next Owner Action	Rank	Color	
▼ Error			1		⊕ Add Status ▼
	AGREED EMC	PO CP N/A			×
	AGREED_REC	PO CP N/A			×
	AGREED	PO CP N/A			×
▼ Allocation Rejected			2		⊕ Add Status ▼
	CALL_AGREED	PO CP N/A			×
	CALL	PO CP N/A			×
	CALL_ALLOCATED_MISSING_DATA	PO CP N/A			×
	ALLOCATED	PO CP N/A			×
▼ Disputed			3		⊕ Add Status ▼
	CANCEL_DISPUTED	PO CP N/A			×
	DELIVERY_DISPUTED	PO CP N/A			×
	DISPUTED	PO CP N/A			×
	DISPUTED EMC	PO CP N/A			×
	DISPUTED_REC	PO CP N/A			×
	FULLY_DISPUTED_NOT_PRICED	PO CP N/A			×
	FULLY_DISPUTED	PO CP N/A			×
	NO_CALL_DISPUTED	PO CP N/A			×
	CALL_DISPUTED	PO CP N/A			×

Cancel Save

For each category, click Add Status to add the corresponding statuses.

For each status, designate the Next Owner Action:

- PO: Our actions
- CP: Their actions
- N/A: No Action Required

Click **Save** to save your changes.

The rank of each category determines the color indicator that will appear in the widgets.

Workflow Category Configuration
Categories View ☐ Expand

Category: All

Category	Status	Next Owner Action	Rank	Color	
> Error			1		⊕ Add Status ▼
> Allocation Rejected			2		⊕ Add Status ▼
> Disputed			3		⊕ Add Status ▼
> Awaiting Agreement			4		⊕ Add Status ▼
> Awaiting Allocation			5		⊕ Add Status ▼
> Allocation to be Approved			6		⊕ Add Status ▼
> Completed			7		⊕ Add Status ▼