



Nasdaq Calypso

CLS Third-Party Client Integration

Version 5.5.0

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May 2025
Approved

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Document History

Revision	Published	Summary of Changes
1.0	May 2023	First edition for version 4.6.0
2.0	July 2023	Updates for version 4.6.1
3.0	December 2023	Updates for version 4.8.0
4.0	January 2024	Updates for version 5.0.7 (compatibility with version 18)
5.0	May 2025	Updates for version 5.5.0 - Added ability to handle incoming MT396 UNMATCHED status.

This document describes the configuration and process of the CLS Third-Party Client Side (non member) integration, which is part of the CLS module.

Please refer to the Calypso CLS Integration Guide for details on installing the CLS module.

IMPORTANT NOTE: For Cloud deployments please contact your application management team as the deployment procedure for Cap Cloud is different.

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Overview

The purpose of the Third-Party Service (TPS) Client integration in Calypso is to allow CLS Non-Members settle cross-currency transactions via CLS Settlement Members.

3rdParty Users (Clients) have no contractual relationship with CLS which means no direct connection to CLS. Nevertheless, they can still benefit from the CLS system indirectly through a CLS Settlement Member. TPS Providers interface with CLS on behalf of their third parties and take legal obligation for their payments and they handle all instructions on behalf of their 3rdParty Users.

The CLS TPS function in Calypso allows 3rdParty Users to Pay-In/Pay-Out their obligations based on the CLS Status (MT396) as provided by the CLS Member.

Process Summary

1. 3rdParty Users (clients) agree with their CLS Members on how they intend to communicate foreign exchange transaction notifications intended for settlement via CLS:
 - Option A: Sending MT398 to the settlement member which contains a copy of the MT300TPS
 - Option B: Sending MT304 to the settlement member
2. Integration of MT396 notifying clients of the trade status in CLS.
3. Reconciliation of Payments (Internal cash position reports reconciled against CLS Member reports).
4. Funding of accounts and generation of settlement messages (MT202/MT210)

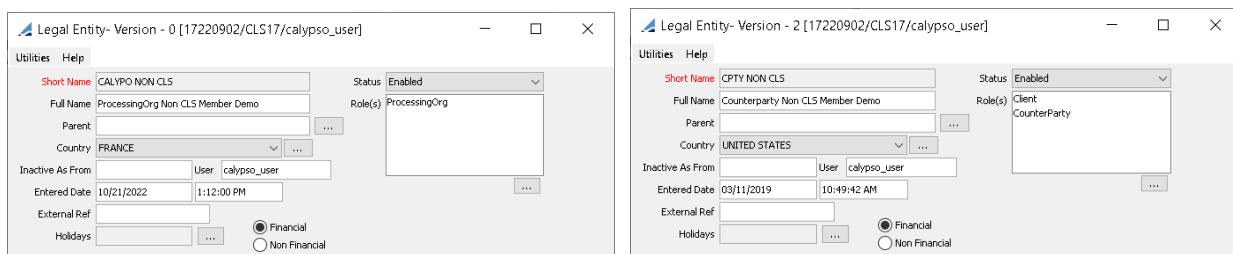
Setup Requirements

2.1 CLS Determination

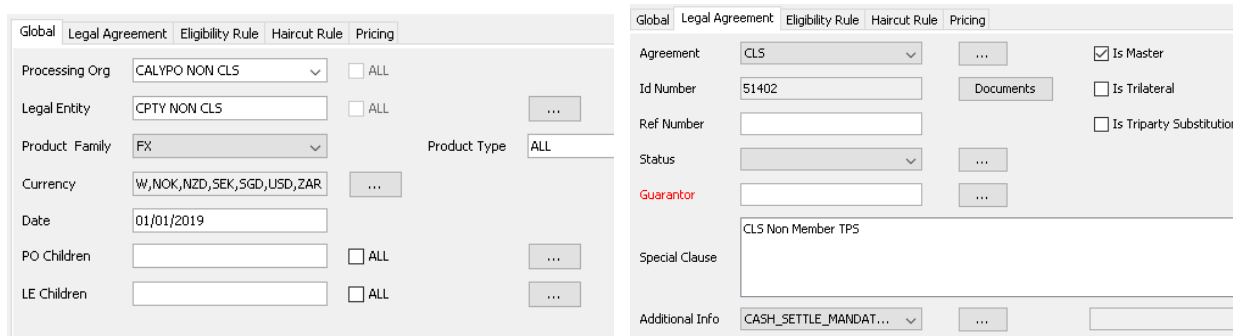
For the FX Trades, CLS = TRUE if the following conditions are met:

- A CLS Legal Agreement must be set up between the PO and the Cpty of the trade
- Settle date is after current date and legal agreement date.

2.2 Legal Entities



2.3 Legal Agreement



2.4 Settlement Instructions

The environment property CLS_SDI_SELECTION (default is false) can be set to true to automatically assign CLS SDIs when trade keyword CLS = true and SETTLEMENT_METHOD = CLS.

2.4.1 ProcessingOrg Instructions

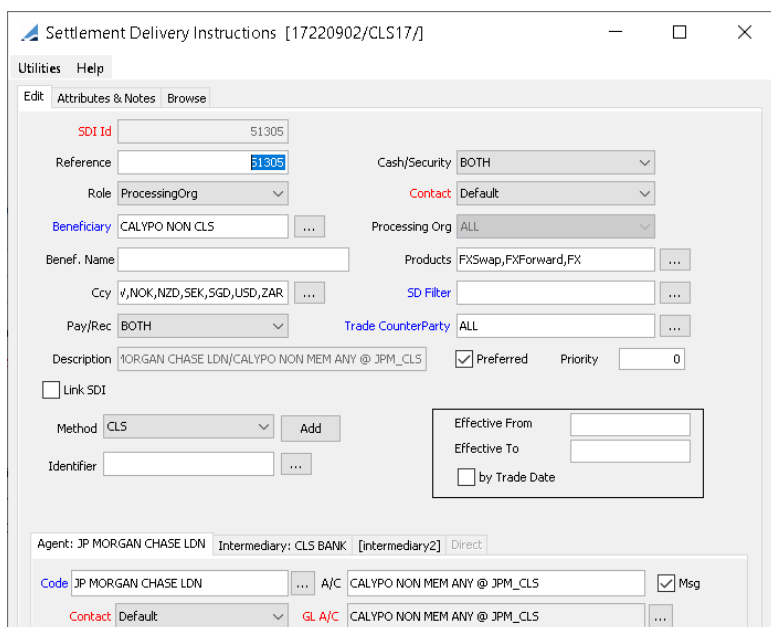
The PO should have the following SDIs created:

- 1st type: 'Method' = CLS - 'Agent' = CLS Bank

- 2nd type: 'Method' = SWIFT - 'Agent' = Your Nostro

1st type: 'Method' = CLS - 'Agent' = CLS Bank

This SDI will be used for FX trades done with Counterparties using CLS settlement Method. The method to use here is CLS. The Agent is the CLS Member that is used for settlement and the intermediary is CLS Bank.



2nd type: 'Method' = SWIFT - 'Agent' = Your Nostro

This SDI will be used to generate TransferAgent trades. It is used to send settlement instructions from the PO to its Nostro Agent, instructing the Agent to pay/receive funds from your accounts at the Nostro to your accounts at the CLS Member.

3rd Party (Client) Settlement Instruction

Settlement: Delivery Instructions [17220902/CLS17/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 51504

Reference 51504

Cash/Security CASH

Role ProcessingOrg

Contact Default

Beneficiary CALYPO NON CLS

Processing Org ALL

Benef. Name

Products TransferAgent

Ccy USD

SD Filter

Pay/Rec BOTH

Trade CounterParty ALL

Description SWIFT/CHASE NY/CALYPO NON MEM USD @ CHASE

☒ Preferred

Priority 0

☐ Link SDI

Method SWIFT

Add

Identifier

Effective From

Effective To

☐ by Trade Date

Agent: CHASE NY [intermediary] [intermediary2] Direct

Code CHASE NY

A/C CALYPO NON MEM USD @ CHASE

☒ Msg

Contact Default

GL A/C CALYPO NON CLS MAIN NOSTRO @ CHASE NY USD

3rd Party (Client) Nostro Account

Accounts Definition - Authorization mode OFF CALYPO NON CLS MAIN NOSTRO @ CHASE NY USD / 51503 - version 1

Account Utilities Reports Process Help

Account Statements Attributes Interests Limits Consolidation Translation/Revaluation Clearing Legal Entities Browse

Account Name CALYPO NON CLS MAIN NOSTRO @ CHASE NY USD

☐ Call Account

Processing Org CALYPO NON CLS

Ccy USD

Id 51503

Type SETTLE

SubType

☐ Auto/Template Acc

External Name

Interface Rule Aggregate

Description Main Nostro

Legal Entity (F2) CHASE NY

Role Agent

Creation Date 1/4/23 8:31:19 PM

☐ Multi-Owner

Closing Account

Last Closing Date

Parent Account

Parent Id 0

External Settl.

External Cash Account

Key	Value
CLS	

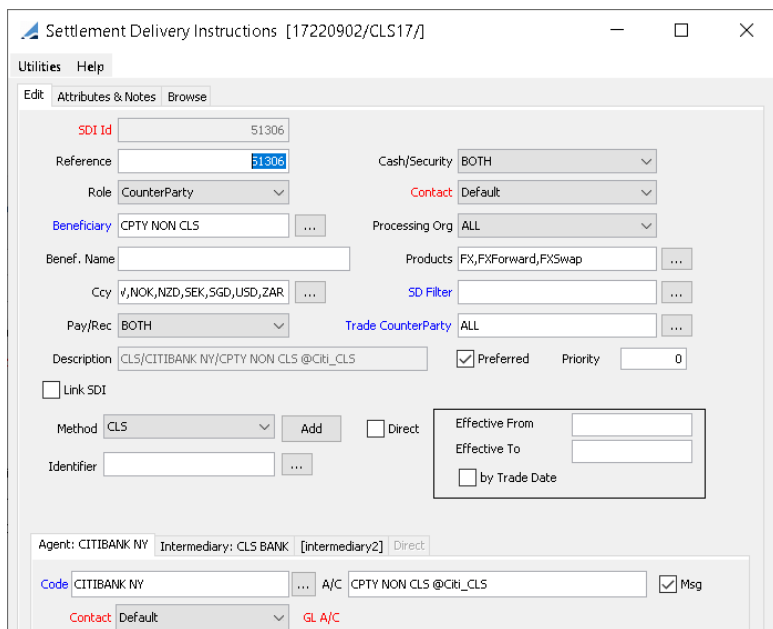
2.4.2 Counterparty Instructions

The CP should have the following SDIs created:

- 1st type: 'Method' = CLS - 'Agent' = CLS Bank
- 2nd type: 'Method' = SWIFT - 'Agent' = Your Nostro

1st type: 'Method' = CLS - 'Agent' = CLS Bank

This SDI will be used for FX trades done with Counterparties using CLS settlement Method. The method to use here is CLS and the Agent is CLS Bank if a direct member. If a 3rd Party Client, then the Agent is the CLS Member, and the intermediary is CLS Bank.



2nd type: 'Method' = SWIFT - 'Agent' = Your Nostro

This SDI will be used to generate Transfer Agent trades. It is used to send settlement instructions from the PO to its Nostro Agent, instructing the Agent to pay/receive funds from your CLS Member accounts to your Nostro account.

CLS Member Settlement Instructions

Settlement Delivery Instructions [17220902/CLS17/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 51502

Reference 51502

Role ProcessingOrg

Beneficiary CALYPO NON CLS

Benef. Name

Ccy ✓,NOK,NZD,SEK,SGD,USD,ZAR

Pay/Rec BOTH

Description JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

☐ Link SDI

Method SWIFT

Identifier

Cash/Security CASH

Contact Default

Processing Org ALL

Products TransferAgent

SD Filter

Trade CounterParty ALL

☒ Preferred

Priority 0

Effective From

Effective To

☐ by Trade Date

Agent: JP MORGAN CHASE LDN [Intermediary] [Intermediary2] Direct

Code JP MORGAN CHASE LDN A/C CALYPO NON MEM ANY @ JPM_CLS

Contact Default GL A/C CALYPO NON MEM ANY @ JPM_CLS

☒ Msg

CLS Member Account

CLS Accounts where funds would be transferred to and from should be tagged as accountproperty.CLS = True

Accounts Definition - Authorization mode OFF CALYPO NON MEM ANY @ JPM_CLS / 51304 - version 1

Account Utilities Reports Process Help

Account Statements Attributes Interests Limits Consolidation Translation/Revaluation Clearing Legal Entities Browse

Account Name CALYPO NON MEM ANY @ JPM_CLS ☐ Call Account

Processing Org CALYPO NON CLS Ccy ANY Id 51304

Type SETTLE SubType ☐ Auto/Template Acc

External Name Interface Rule Aggregate

Description CALYPO NON MEM @CLS

Legal Entity (F2) JP MORGAN CHASE LDN Role Agent

Creation Date 10/21/22 1:24:04 PM ☐ Multi-Owner

Closing Account Last Closing Date

Parent Account Parent Id 0

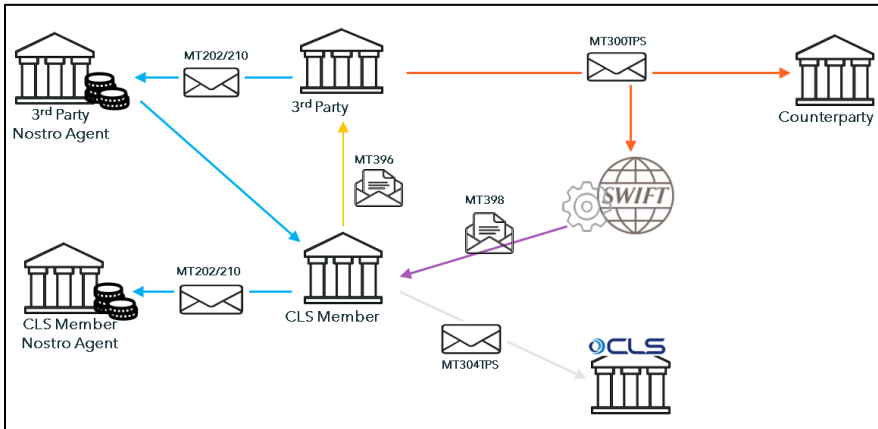
External Settl. External Cash Account

Key	Value
CLS	True

Process

3.1 Informing CLS Member of FX Transaction

3.1.1 Option A: Sending MT398 which contains MT300TPS



Domain 'FinServiceCodesConf_Tag103'

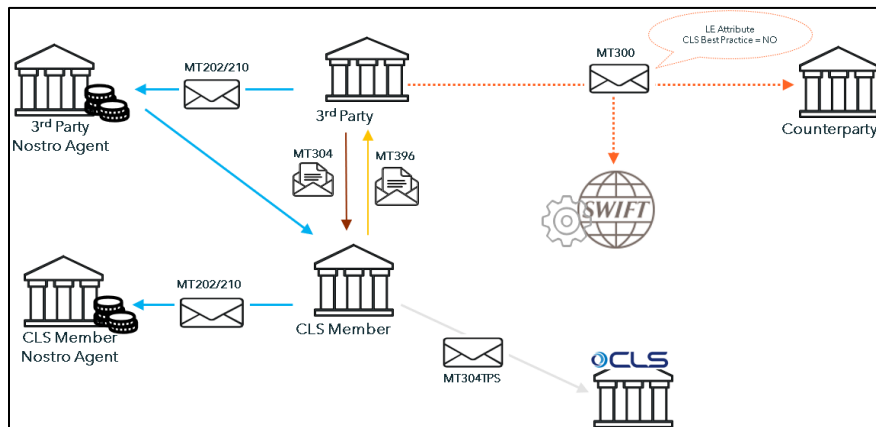
To trigger the generation of MT300 messages with field 103 set as TPS (Third-Party Service) the following domain should be configured:

Name:	FinServiceCodesConf_TAG103
Value:	CLS
Comment:	TPS

Sample MT300TPS

```
{1:F01BANKUSUSXXX0000000000}
{2:I300BEBEBEBB002N}
{3:{103:TPS}{108:FX136924}}
{4:
:20:67008
:22A:NEWT
:22C:BANKUS1192BEBEBB
:82A:BANKUSUSXXX
:87A:BEBEBEBBXXX
:15B:
:30T:20191226
:30V:20191227
:36:1,2
:32B:EUR100000,00
:56A:CLSBUS33
:57A:CALYUS33RD
:33B:USD120000,00
:56A:CLSBUS33
:57A:SMBBUS33
}{5:}
```

3.1.2 Option B: Sending MT304/MT304CLSNonMember



MT304/MT304CLSNonMember messages can be generated and sent directly to the CLS Member. If the Counterparty has the LE Attribute CLS Best Practice = NO, then an MT300 message should be generated and sent.

3.2 Integrating MT396

3.2.1 Domains

Domain 'MT396Processing'

The domain 'MT396Processing' defines which solution is used in processing MT396 messages.

Name:	MT396Processing
Value:	Flavor
Comment:	CLS

Domain 'MT396MsgStatus'

'Tag 76 of incoming MT396 messages provide the status of the trade at CLS. The domain 'MT396MsgStatus' allows users to define what each status represents.

Name:	MT396MsgStatus
Value:	MACH
Comment:	MATCHED

Domain Value	Comment
ALGD	Alleged
MACH	Matched

INVA	Invalid
REJD	Rejected
RESC	Rescinded
SETT	Settled
SMAT	Settlement Mature
SPLT	Split
SUSP	Suspended
NMAT	Unmatched

Domain 'MsgAttributes'

Value = LinkedBaseCcyXferID

Value = LinkedQuoteCcyXferID

Value = LinkedMsgValueDate

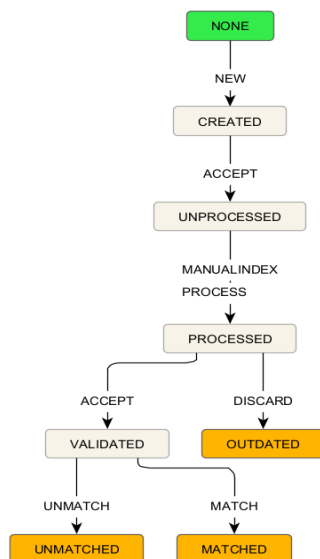
Domain 'MT396TransferAction'

When Value = true or not set, the SETTLE action which is applied on related transfers when an MT396 is integrated is disabled. Instead, the UpdateTransfer message workflow rule is used to update the related transfers. This is the default behavior.

If you do not want to use the UpdateTransfer message workflow rule, you need to set Value = false.


3.2.2 MT396 Message Workflow

Sample MT396 incoming message workflow.



Orig. Status	Action	Resulting Status	Create Task	Use STP	Priority	Rules	SD Filter
NONE	NEW	CREATED	On Failure	FALSE	0	BLANK	BLANK
CREATED	PROCESS	PROCESSED	On Failure	TRUE	0	BLANK	BLANK
PROCESSED	DISCARD	OUTDATED	Always	TRUE	5	BLANK	BLANK
PROCESSED	ACCEPT	VALIDATED	On Failure	TRUE	0	CheckLinkedMessage	BLANK
VALIDATED	MATCH	MATCHED	On Failure	TRUE	10	UpdateMessage: Rule Param [action=MATCH] UpdateTrade: Rule Param [action=MATCH] UpdateTransfer: Rule Param [action=SETTLE]	CLSMT396Status = Matched Before Value Date
VALIDATED	UNMATCH	UNMATCHED	On Failure	TRUE	15	UpdateMessage: Rule Param [action=UNMATCH] UpdateTrade: Rule Param [action=UNMATCH] UpdateTransfer: Rule Param [action=UNSETTLE]	CLSMT396Status = Unmatched Before Value Date


Static Data Filters

 Static Data Filter Window [18250301/CLSDB/]

Name: CLSMT396Status is MATCHED
External Ref.:
Comment:
Group: ANY

Criteria...

Attribute	Criteria	Filter Value(s)
MSG_ATTRIBUTE.CLSMT396Status	LIKE	MATCHED
LinkedMessageValueDate	DATE COMPARISON	Select LinkedMessageValueDate >= Current System Date

 Static Data Filter Window [18250301/CLSDB/]

Name: CLSMT396Status is UNMATCHED
External Ref.:
Comment:
Group: ANY

Criteria...

Attribute	Criteria	Filter Value(s)
MSG_ATTRIBUTE.CLSMT396Status	LIKE	UNMATCHED
LinkedMessageValueDate	DATE COMPARISON	Select LinkedMessageValueDate >= Current System Date

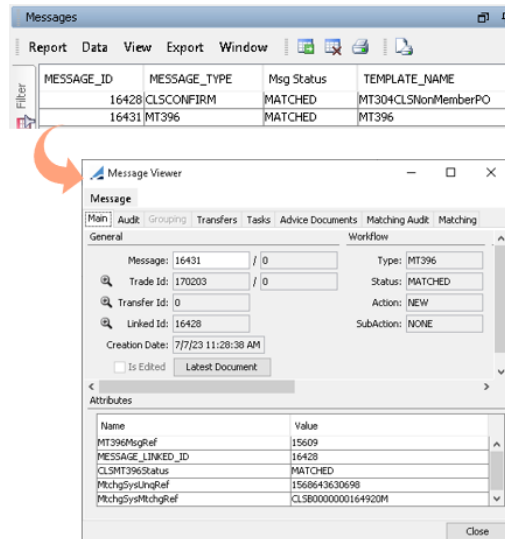
3.2.3 MT396 Import

The scheduled task 'MESSAGE_MATCHING' is used to import MT396 messages.

Task Attributes	
Swift File	Incoming_MT396.txt
InputDir	C:\Users\Documents\CLS\MT396Import
Swift Message Delimiter	
File Rename	True
Gateway	
ExternalMessageType	

Sample Incoming MT396

```
{1:F01POPONONCALSMO
000000000}{2:I396CHAS
GB2LXXXN2020}{3:{108
:MT396000015539}}{4:
:20:15609
:21:16428
:76:/MACH
/SREF/16262
/PREF/1568643630698
/CREF/CLSB0000000164
920M
-}{5:}
```



MESSAGE_ID	MESSAGE_TYPE	Msg Status	TEMPLATE_NAME
16428	CLSCONFIRM	MATCHED	MT304CLSNonMemberPO
16431	MT396	MATCHED	MT396

Name	Value
MT396MsgRef	15609
MESSAGE_LINKED_ID	16428
CLSMT396Status	MATCHED
MtchgSysLnkRef	1568643630698
MtchgSysMtchgRef	CLSB0000000164920M

3.3 Processing Transfers

Tag 76 of incoming MT396 messages provides the status of the trade at CLS. Transfers will be processed based on the CLS Status.

If MT396 status = UNMATCHED, then:

- If transfer status <> SETTLED, no action is applied on related transfer
- If transfer status = SETTLED, an exception task, EX_CLSTPS_INFORMATION, is created informing the user that 'MT396 UNMATCHED notification received after settlement'
 - If domain MT396TransferAction contains Value = false, no action is applied on related transfer
 - If domain MT396TransferAction contains Value = true (or not set), UNSETTLE action from UpdateTransfer rule is applied on related transfer

If MT396 status = MATCHED, then:

- If transfer status <> VERIFIED, an exception task, EX_CLSTPS_INFORMATION, is created informing the user that 'MT396 MATCHED notification received. Transaction is ready for settlement'.
- If transfer status = VERIFIED:
 - If domain MT396TransferAction contains Value = false, SETTLE action is applied on related transfer
 - If domain MT396TransferAction contains Value = true (or not set), SETTLE action from UpdateTransfer rule is applied on related transfer
- If transfer status = SETTLED, an exception task, EX_CLSTPS_INFORMATION, is created informing the user that 'MT396 MATCHED notification received. Transaction is already settled'.

If MT 396 <> MATCHED or UNMATCHED an exception task, EX_CLSTPS_ INFORMATION, is created informing the user that 'MT396 Notification received'.

[NOTE: The 'SETTLE' / 'UNSETTLE' action is only applied if the transfer workflow has it configured]

3.4 Funding/Settlement Process

The scheduled task CLS_EOD_PROCESS creates Transfer Agent Trades which is used to transfer and receive funds between users Nostro Account and CLS Account.

The scheduled task leverages on the Inventory Position for determining the cash positions of CLS accounts. The CLS position in the Inventory Position report should be zero at the end of the settlement process.

Task Attributes	Condition	Description
Account ID	Optional	This field represents the CLS Account ID that funds should be transferred to or from.
Other Account ID	Optional	This field represents the users Nostro Account that funds should be transferred to or from.
AccountProperty.CLS	Mandatory	This field is used to identify CLS accounts. The only accepted value is 'True'.
Book	Optional	Select the book name that would be used in calculating positions.
Currency	Optional	Select the currency that would be used in calculating positions
SD Filter	Optional	Select the SD Filter that would be used in calculating positions
Position Aggregation	Mandatory	Select the type of aggregation to be used in calculating positions. The only available values are 'Agent/Account' and 'Book/Agent/Account'. If 'Agent/Account' is selected, then the domain 'clsParameters' must be updated to specify the settlement book.
Position Type	Mandatory	The recommended position type is 'ACTUAL'. The position type 'THEORITICAL' has been provided for flexibility reasons.

[NOTE: The Position Class and Position Date Type applied is always set to 'Internal' and 'Settle' respectively. The scheduled task only aims to calculate and generate internal settlement positions]

If 'Agent/Account' is selected, then the domain 'clsParameters' must be updated to specify the settlement book.

Domain Name: clsParameters

Domain Value: Enter the short name of the book. The format is 'CLS_EOD_PROCESSBook.Book Name'. For instance, 'CLS_EOD_PROCESSBook.Global'

Comment: Specify the currencies that should be settled using given book

Use Cases

For proper CLS settlement, users must remain consistent with the Position Aggregation applied. Changing between Book/Agent/Account and Agent/Account could cause the same positions to be duplicated and moved back and forth causing a non-zeroed position.

4.1 Aggregation by Book/Agent/Account

Transactions

Trade Browser / Trade Browser												
Report Data View Export Market Data Process Utilities Help												
Criteria												
Trade Id	Product Description	Trade Date	Trade Settle Date	Book	CounterParty	Ccy Pair	Prim Amt	Prim Cur	Sec Amt	Sec Cur	Status	is CLS
172513/FX/EUR/USD		Nov 29, 2023 03:25 PM	12/01/2023	CLS_NONMEMBER_BOOK.1	CPTY NON CLS	EUR/USD	4,000,000.00	EUR	-4,800,000.00	USD	VERIFIED	true
172512/FX/EUR/USD		Nov 29, 2023 03:25 PM	12/01/2023	CLS_NONMEMBER_BOOK	CPTY NON CLS	EUR/USD	10,000,000.00	EUR	-12,000,000.00	USD	VERIFIED	true

Messages: MT396 Status = MATCHED

Message Report (11/29/23 3:58:53 PM) / CLS3RD														
Report Data View Export Market Data Process Utilities Help														
Criteria														
Msg Type	Msg Attr: CLS_REF	Is External	Msg Id	Trade Id	Sender	Sender BIC	Receiver	Receiver BIC	Process Issue	Sub Action	Date	Msg Status	Action	Msg Linked Id
CLSCONFIRM		<input type="checkbox"/>	17083	172513	CALYPO NON CLS	POPONONCLSM	JP MORGAN CHASE LDN	CHASGB2L		NONE	11/29/23 3:33:38.635 PM CET	MATCHED	MATCH	0 MT304CLNonMemberPO
CLSCONFIRM		<input type="checkbox"/>	17082	172512	CALYPO NON CLS	POPONONCLSM	JP MORGAN CHASE LDN	CHASGB2L		NONE	11/29/23 3:32:11.915 PM CET	MATCHED	MATCH	0 MT304CLNonMemberPO
MT396		<input checked="" type="checkbox"/>	17085	172513	CALYPO NON CLS	POPONONCLSM	JP MORGAN CHASE LDN	CHASGB2L		NONE	11/29/23 3:58:56.816 PM CET	MATCHED	NEW	17083 MT396
MT396		<input checked="" type="checkbox"/>	17084	172512	CALYPO NON CLS	POPONONCLSM	JP MORGAN CHASE LDN	CHASGB2L		NONE	11/29/23 3:57:38.749 PM CET	MATCHED	NEW	17082 MT396

Transfers are SETTLED

Transfer Report (11/30/23 12:13:01 PM)														
Report Data View Export Market Data Process Utilities Help														
Criteria														
Transfer Id	Event Type	Transfer Status	Trade Id	Transfer Type	Transfer Amount	Settle Currency	Value Date	Payer Code	Payer Role	Payer Inst	Payer Inst Status	Receiver Code	Receiver Role	Receiver Inst
29631	PAYMENT	SETTLED	172512	PRINCIPAL	(12,000,000.00)	USD	12/01/2023	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ 3PM_CLS	Default	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CIB_CLS
29632	RECEIPT	SETTLED	172512	PRINCIPAL	10,000,000.00	EUR	12/01/2023	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CIB_CLS	Default	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ 3PM_CLS
29633	PAYMENT	SETTLED	172513	PRINCIPAL	(4,800,000.00)	USD	12/01/2023	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ 3PM_CLS	Default	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CIB_CLS
29634	RECEIPT	SETTLED	172513	PRINCIPAL	4,000,000.00	EUR	12/01/2023	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CIB_CLS	Default	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ 3PM_CLS

Inventory Position

InventoryPosition									
Report Data View Export Market Data Process Utilities Help									
Criteria									
Cash									
ProcessingOrg	Book	Currency	Agent	Account	Position Class	Position Type	Date Type	Dec 1, 2023	
CALYPO NON CLS	CLS_NONMEMBER_BOOK	USD	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	-12,000,000.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK	EUR	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	10,000,000.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK.1	USD	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	-4,800,000.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK.1	EUR	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	4,000,000.00	

Scheduled Task

Common Attributes	
Task ID	1909
Processing Org	CALYPO NON CLS
Trade Filter	
Filter Set	
Pricing Environment	
Timezone	Europe/Paris
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	0
Undo Time Minute	0
Valuation Date Offset	
From Days	0
To Days	0
Pricing Measures	
Business Holidays	
Task Attributes	
ACCOUNT ID	
AccountProperty.CLS	true
Book	
Other Account ID	
Currency	USD, EUR
SD Filter	
Position Aggregation	Book/Agent/Account
Position Type	ACTUAL

Transfer Agent Trades

» Pay-In

TransferAgent(10,000,000.00 EUR) -PO is ProcessingOrg Non CLS Member Demo (172515) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172515

Book CLS_NONMEMBER_BOOK Template NONE

Basic Data

Trade Date 12/01/2023 12:32:00 PM Settle Date 12/01/2023

Cash Transfer Type PRINCIPAL Linked Id 0

Cash Transfer Details

Principal 10,000,000 Ccy EUR

Settlement Instructions

From JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

To CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE EUR

TransferAgent(4,000,000.00 EUR) -PO is ProcessingOrg Non CLS Member Demo (172516) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172516

Book CLS_NONMEMBER_BOOK.1 Template NONE

Basic Data

Trade Date 12/01/2023 12:32:00 PM Settle Date 12/01/2023

Cash Transfer Type PRINCIPAL Linked Id 0

Cash Transfer Details

Principal 4,000,000 Ccy EUR

Settlement Instructions

From JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

To CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE EUR

» Pay-Out

TransferAgent(-12,000,000.00 USD) -PO is ProcessingOrg Non CLS Member Demo (172514) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172514

Book CLS_NONMEMBER_BOOK Template NONE

Basic Data

Trade Date 12/01/2023 12:32:00 PM Settle Date 12/01/2023

Cash Transfer Type PRINCIPAL Linked Id 0

Cash Transfer Details

Principal 12,000,000 Ccy USD

Settlement Instructions

From CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE USD

To JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

TransferAgent(-4,800,000.00 USD) -PO is ProcessingOrg Non CLS Member Demo (172517) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172517

Book CLS_NONMEMBER_BOOK.1 Template NONE

Basic Data

Trade Date 12/01/2023 12:32:00 PM Settle Date 12/01/2023

Cash Transfer Type PRINCIPAL Linked Id 0

Cash Transfer Details

Principal 4,800,000 Ccy USD

Settlement Instructions

From CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE USD

To JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

Zero Inventory Position

InventoryPosition									
Report Data View Export Market Data Process Utilities Help									
Criteria									
Cash									
ProcessingOrg	Book	Currency	Agent	Account	Position Class	Position Type	Date Type	Dec 1, 2023	
CALYPO NON CLS	CLS_NONMEMBER_BOOK	USD	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	0.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK	EUR	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	0.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK.1	USD	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	0.00	
CALYPO NON CLS	CLS_NONMEMBER_BOOK.1	EUR	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	0.00	

4.2 Aggregation by Agent/Account

Transactions

Trade Browser / Trade Browser																
Report Data View Export Market Data Process Utilities Help																
Criteria																
Trade Id	Product Description	Trade Date	Trade Settle Date	Book	CounterParty	Ccy Pair	Prim Amt	Prim Cur	Sec Amt	Sec Cur	Status	is CLS	CLSType	CLS_JOSWAP	CLS_PAY_IN_CALL	CLS_SESSION
172518FX/EUR/USD		Nov 30, 2023 12:52 PM	12/04/2023	CLS_NONMEMBER_BOOK	CPTY NON CLS	EUR/USD	10,000,000.00	EUR	-12,000,000.00	USD	VERIFIED	true	House			
172519FX/USD/JPY		Nov 30, 2023 12:52 PM	12/04/2023	CLS_NONMEMBER_BOOK.1	CPTY NON CLS	USD/JPY	4,800,000.00	USD	-709,008,000	JPY	VERIFIED	true	House			

Messages: MT396 Status = MATCHED

Message Report (11/30/23 1:32:27 PM) / CLS3RD

Report

Data

View

Export

Market Data

Process

Utilities

Help

Criteria

Msg Type	Msg_Attr:CLS_REF	Is External	Msg Id	Trade Id	Sender	Sender BIC	Receiver	Receiver BIC	Process Issue	Sub Action	Date	Msg Status	Action	Msg Linked Id	MT
Msg Type: CLSCONFIRM															
CLSCONFIRM		<input type="checkbox"/>	17091	172519	CALYPO NON CLS	POFONONCLSM	JP MORGAN CHASE LON	CHASGBZL		NONE	11/30/23 1:03:12.736 PM CET	MATCHED	MATCH		0 MT304CLShonMemberPO
CLSCONFIRM		<input type="checkbox"/>	17090	172518	CALYPO NON CLS	POFONONCLSM	JP MORGAN CHASE LON	CHASGBZL		NONE	11/30/23 1:01:50.084 PM CET	MATCHED	MATCH		0 MT304CLShonMemberPO
Msg Type: MT396															
MT396		<input checked="" type="checkbox"/>	17093	172519	CALYPO NON CLS	POFONONCLSM	JP MORGAN CHASE LON	CHASGBZL		NONE	11/30/23 1:30:55.163 PM CET	MATCHED	NEW	17091MT396	
MT396		<input checked="" type="checkbox"/>	17092	172518	CALYPO NON CLS	POFONONCLSM	JP MORGAN CHASE LON	CHASGBZL		NONE	11/30/23 1:30:19.828 PM CET	MATCHED	NEW	17090MT396	

Transfers are SETTLED

Transfer Report (11/30/23 12:13:01 PM)														
Report Data View Export Market Data Process Utilities Help														
Criteria														
Transfer Id	Event Type	Transfer Status	Trade Id	Transfer Type	Transfer Amount	Settle Currency	Value Date	Payer Code	Payer Role	Payer Inst	Payer Inst Status	Receiver Code	Receiver Role	Receiver Inst
29643	PAYMENT	SETTLED	172518	PRINCIPAL	(12,000,000.00)	USD	12/04/2023	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LON/CALYPO NON MEM ANY @ 3PM_CLS	Default	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CLS_CLS
29644	RECEIPT	SETTLED	172519	PRINCIPAL	10,000,000.00	EUR	12/04/2023	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CLS_CLS	Default	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LON/CALYPO NON MEM ANY @ 3PM_CLS
29645	RECEIPT	SETTLED	172519	PRINCIPAL	4,800,000.00	USD	12/04/2023	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CLS_CLS	Default	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LON/CALYPO NON MEM ANY @ 3PM_CLS
29646	PAYMENT	SETTLED	172519	PRINCIPAL	(709,008,000)	JPY	12/04/2023	CALYPO NON CLS	ProcessingOrg	CLS/JP MORGAN CHASE LON/CALYPO NON MEM ANY @ 3PM_CLS	Default	CPTY NON CLS	CounterParty	CLS/CITIBANK NY/CPTY NON CLS @CLS_CLS

Inventory Position

InventoryPosition							
Report Data View Export Market Data Process Utilities Help							
Criteria							
Cash							
Currency	Agent	Account	Position Class	Position Type	Date Type	Dec 4, 2023	
USD	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	-7,200,000.00	
EUR	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	10,000,000.00	
JPY	JP MORGAN CHASE LON	CALYPO NON MEM ANY @ 3PM_CLS	INTERNAL	ACTUAL	SETTLE	-709,008,000	

Scheduled Task

Common Attributes	
Task ID	1909
Processing Org	CALYPO NON CLS
Trade Filter	
Filter Set	
Pricing Environment	
Timezone	Europe/Paris
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	
ACCOUNT ID	
AccountProperty.CLS	true
Book	
Other Account ID	
Currency	USD, EUR, JPY
SD Filter	
Position Aggregation	Agent/Account
Position Type	ACTUAL

Settlement Book defined in Domain

Name:	clsParameters
Value:	CLS_EOD_PROCESSBook.CLS.LOCAL
Comment:	USD

Name:	clsParameters
Value:	CLS_EOD_PROCESSBook.CLS.GLOBAL
Comment:	EUR,JPY

Transfer Agent Trades

» Pay-In

EUR settlement is done using the book CLS.GLOBAL as defined in the domain clsParameters.

TransferAgent(10,000,000.00 EUR) - PO is ProcessingOrg Non CLS Member Demo (172521) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172521

Book CLS.GLOBAL Template NONE

Basic Data

Trade Date 12/04/2023 1:51:00 PM Settle Date 12/04/2023

Cash Transfer Type PRINCIPAL Linked Id 0

Cash Transfer Details

Principal 10,000,000 Ccy EUR

Settlement Instructions

From JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS

To CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE EUR

» Pay-Out

JPY settlement is done using the book CLS.GLOBAL and that of USD is done using CLS.LOCAL as defined in the domain clsParameters.

TransferAgent(-709,008,000.00 JPY) -PO is ProcessingOrg Non CLS Member Demo (172522) - Version : ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172522
Book CLS.GLOBAL Template NONE
Basic Data
Trade Date 12/04/2023 1:51:00 PM Settle Date 12/04/2023
Cash Transfer Type PRINCIPAL Linked Id 0
Cash Transfer Details
Principal 709,008,000 Ccy JPY
Settlement Instructions
From ☒ CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE ANY
CALYPO NON CLS MAIN NOSTRO @ CHASE NY ANY
To ☐ JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS
CALYPO NON MEM ANY @ JPM_CLS

TransferAgent(-7,200,000.00 USD) -PO is ProcessingOrg Non CLS Member Demo (172520) - Version : 0 ...

Trade Back Office Analytics Pricing Env Market Data Utilities Help Template

Trade Details Fees

Cpty CALYPO NON CLS ProcessingOrg Status VERIFIED ID 172520
Book CLS.LOCAL Template NONE
Basic Data
Trade Date 12/04/2023 1:51:00 PM Settle Date 12/04/2023
Cash Transfer Type PRINCIPAL Linked Id 0
Cash Transfer Details
Principal 7,200,000 Ccy USD
Settlement Instructions
From ☒ CHASE NY SWIFT/CHASE NY/CALYPO NON MEM @ CHASE USD
CALYPO NON CLS MAIN NOSTRO @ CHASE NY USD
To ☐ JP MORGAN CHASE L... SWIFT/JP MORGAN CHASE LDN/CALYPO NON MEM ANY @ JPM_CLS
CALYPO NON MEM ANY @ JPM_CLS

Zero Inventory Position

InventoryPosition

Report Data View Export Market Data Process Utilities Help

Financing Criteria

Cash

Currency	Agent	Account	Position Class	Position Type	Date Type	Dec 4, 2023
USD	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ JPM_CLS	INTERVAL	ACTUAL	SETTLE	0.00
EUR	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ JPM_CLS	INTERVAL	ACTUAL	SETTLE	0.00
JPY	JP MORGAN CHASE LDN	CALYPO NON MEM ANY @ JPM_CLS	INTERVAL	ACTUAL	SETTLE	0