



Nasdaq Calypso

CLS Third-Party Member Integration

Version 5.5.0

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Approved

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Document History

Revision	Published	Summary of Changes
1.0	December 2019	First edition for version 3.4.0.
2.0	November 2020	Updates for version 3.4.4.
3.0	February 2022	Updates for version 4.1.0
4.0	January 2024	Updates for version 5.0.7 (compatibility with version 18)
5.0	January 2025	Updates for version 5.3.0 - Added ability to generate client trades without integrating MT398 using legal entity attributes CLSTPS_Book and CLSTPS_Client
6.0	May 2025	Updates for 5.5.0 - Control TPS value for Tag 103 using CLSTPS_Tag103 PO Attribute, added support for Tag 87J when integrating MT398 messages

This document describes the configuration and process of the CLS Third-Party Service to Providers function, 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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CLS Third-Party Activity

The purpose of the Third-Party Service (TPS) function in Calypso is to allow CLS Settlement Members to input and settle cross-currency trades on behalf of their 3rdParty Clients (Third Party users as per CLS terminology) with CLS Bank.

3rdParty Users 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 and funding on behalf of their 3rdParty Users.

Similarly, 3rdParty Users communicate their foreign-exchange transactions to their CLS Settlement Members. The SWIFT CLS TPS supports the communication flow between CLS Settlement Members and 3rdParty Users (most of which already use SWIFT), so that they can provide cost-effective services to their customers.

The CLS TPS function in Calypso allows Settlement Members to be able to accommodate the Sub Pay-In/Pay-Out obligation for their 3rdParty Users, report their CLS Status and Statement.

- Trade Submission on behalf of a 3rdParty Users (Legal Entities).
- Automate 3rdParties CLS processes.
- Provide functionality to meet CLS Settlement Member Process and 3rdParty Services' best practices.
- Offer a Reconciliation Process for 3rdParty Trades based on the CLS Matching process.

1.1 Process Summary

1. A 3rdParty User closes an FX Trade with a counterparty and agrees to settle via CLS, captures the trade and sends an MT398 to a Settlement Member with all the relevant information (Swift Copy of the MT300 sent to the counterparty).

3rdParty Users are identified in Calypso as Clients.

2. Calypso integrates the MT398(SMT300) message and generates an FX Trade: FX Spot or FX Forward. Those trades are flagged with CLS=True and CLSType=Client (Trade Keyword).

In case an MT398 Amend is received, Calypso will update the original FX Trade and generate AMEND MT304 TPS instruction for CLS.

In case an MT398 Cancel is received, Calypso will cancel the original trade and generate CANCEL MT304 TPS instruction for CLS.

3. The FX Trade created by the system generates an MT304_TPS message and sends it to CLS, on the behalf of the 3rdParty User.

4. The FX Trades with CLSType=Client populate the following positions:

- Client Position (3rdParty Client Account @ Settlement Member)
- CLS Internal Position (Settlement Member Account @ CLS)

5. The Unmatched 3rdParty instructions submitted to CLS by the Provider/Settlement Member can be CANCELED. 3rdPartyClient will instruct outside of CLS.

6. From a Calypso perspective, the monitoring of the Trade Statuses is done via the CLS Trade Info Report. For the Client FX Trades, the system generates an MT396 message to communicate to 3rdParty Clients the status of the trades.

7. On settlement date, the Settlement Member will receive a global RPIS from CLS for house trades and 3rdParty Clients FX Trades. It will generate payments to and from CLS.

Transfer Agent trades will be generated to flat CLS Settlement Member Accounts and pay/receive to/from CLS impacting Settlement Member Nostro Accounts.

8. The Settlement Member will sweep between 3rdParty Client and their NOSTRO Agents. The Settlement Member will send MT202 and MT210 to 3rdParty Client Agents on behalf of their client(s) according to the cash position per currency and the relevant direction.

1.2 Support Details

The SWIFT CLS Third Party Service (Providers) will be supported within Calypso for the FIN-based reporting model.

This model applies when a CLS third party sends an eligible confirmation message for a CLS trade, the SWIFT CLS Third Party Service forwards a copy of the message to the settlement member as a FIN message.

CLS Gross Data (GDI) facility is not supported.

PKI Signature is not supported.

Setup Requirements

2.1 Settlement Member

Define the settlement member as a processing organization.

Please refer to the Calypso CLS Integration Guide for details on setting up the Settlement Member.

2.2 Environment Property CLS_SDI_SELECTION

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.

The 3rdParty Trades (CLSType=Client) generate CLS transfers impacting CLS Accounts (SETTLEMENT_METHOD=CLS) and Client transfers impacting Client Accounts (SETTLEMENT_METHOD=Internal). Client transfers will follow the standard SDI selection process.

2.3 Currency Pair Configuration

Please note that the integration of the imported MT398/SMT300 messages does not create currency pairs. They need to be pre-defined in the system.

2.4 Domain Values

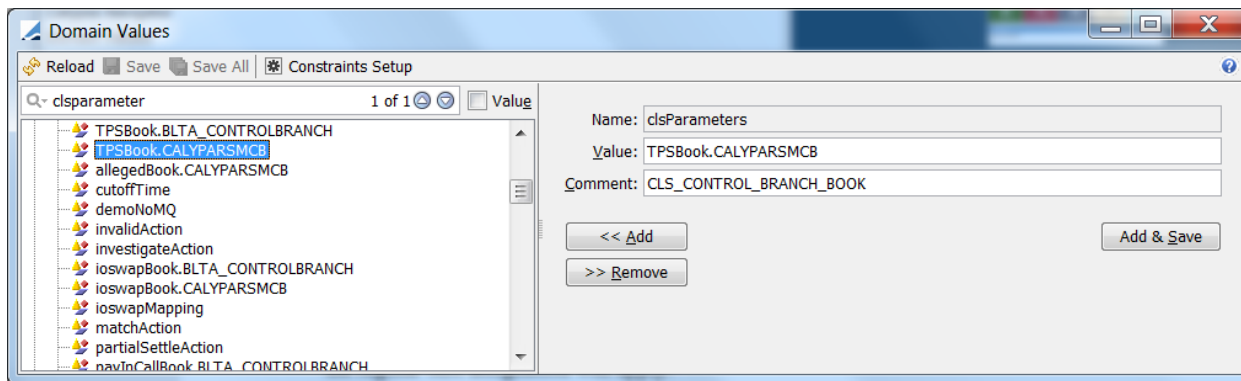
Domain "clsParameters"

You need to define the books for the imported trades in that domain using the following convention:

Value = TPSBook.<processing org>

Comment = <book name>

Example:



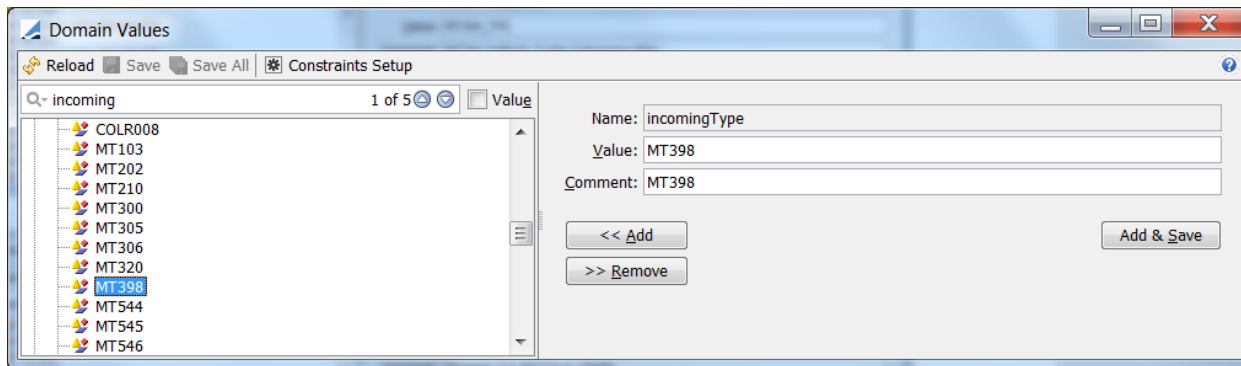
Domain "SWIFT.Templates"

The following values need to be added: MT304_TPS, MT396.

Domain "incomingType"

Value = MT398

Comment = MT398 (incoming message type)



Domain "scheduledTask"

The following scheduled tasks need to be added:

CLSCLIENT_BALANCE - It allows generating Client transfers.

PROCESS_CLS_TRADE - It allows canceling 3rdParty trades with the Status UNMATCH in CLS.

Domain "AccountHolderRole"

Value = Client

Processes

3.1 MT398 Integration

3.1.1 Mapping and FX Trade Generation

Calypso allows the integration of the MT398 envelope containing single sub-messages SMT300(NEW/AMEND/CANCEL).

The system processes the incoming message and creates an internal FX Trade where the PO is the Settlement Member, and the Counterparty is the 3rdParty User. The original Counterparty is saved as Trade Keyword for information purposes and to generate correctly the MT304_TPS message to send to CLS.

The FX Trade created is processed with the same logic used for a regular CLS trade in Calypso: a CLS Legal Agreement must be set up between the PO and the Cpty of the trade, this will activate the FLAG CLS=TRUE.

In addition, for the 3rdParty Trades the Trade Keyword 'CLSType' will be added with the value 'Client'.

The regular CLS trade booked between the Settlement Member and a regular Counterparty besides the FLAG CLS=TRUE will include the Trade Keyword 'CLSType' with the value 'House'.

The conditions for this trade to be CLS3rdParty and Flagged CLSType = Client will be:

- Counterparty of the Transaction has the role Client (role defined in the domain "AccountHolderRole")
- The ClientAccount trade keyword is populated with a valid Client Account ID defined for the trade counterparty with role = client and account attribute CLS=TRUE.

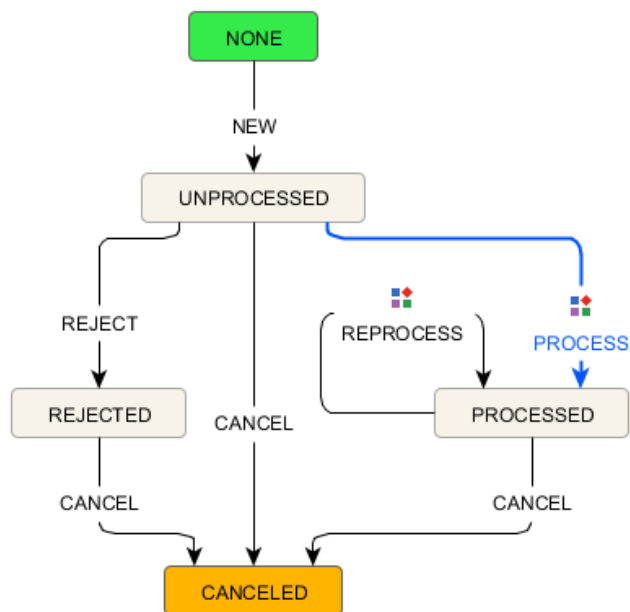
If the trade is CLS=TRUE but does not have a ClientAccount, the trade will be identified with CLSType = House.

Trade Fields	Name	Value	Comment
PO	Settlement Member	SHORT NAME	Legal Entity defined in Calypso as a Settlement Member.
Book	Book	Book defined in the clsParameters domain for Value = TPSBook.<processing org>	General Book defined for CLS 3rdParty Process.
Counterparty	3rdParty User	SHORT NAME	Legal Entity defined in Calypso with the role CounterParty and Client. A Client Account per CCY is mandatory.
Trade Keywords	ClientAccount	Account ID	ID of a the CLS3rdParty's ClientAccount.

Trade Fields	Name	Value	Comment
			This will allow the generation of the transfers feeding the Client Position in the system.
	CLS	TRUE	CLS Process Flag
	CLSType	Client/House	Flag for reporting and 3rdParty process purposes
	Original_Cpty	TAG 87A / 87J of the SMT300	Original Counterparty TAG87A / TAG87J of the MT304_CLSTPS message for trade submission (new template).
	OriginalTAG20	TAG 20 of the SMT300	Original Reference Identification from the MT300
	MT304CLSTAG53A	Receiving Agent :57A: of the SMT300	This must populate the TAG:53A: Delivery Agent of the MT304_CLSTPS message for trade submission (new template).

3.1.2 MT398 Message Workflow

Sample MT398 incoming workflow.



Id	Orig Status	Action	Resulting Status	Create Task	Use STP	Rules
43103	NONE	NEW	UNPROCESSED	Always	False	
43104	PROCESSED	CANCEL	CANCELED	Always	False	
43106	UNPROCESSED	CANCEL	CANCELED	On Failure	False	
43111	UNPROCESSED	PROCESS	PROCESSED	On Failure	True	CheckIncomingFormat, CheckIncomingProcess, IncomingMT398
43113	REJECTED	CANCEL	CANCELED	Always	False	
43114	UNPROCESSED	REJECT	REJECTED	Always	False	
44202	PROCESSED	REPROCESS	PROCESSED	On Failure	False	IncomingMT398

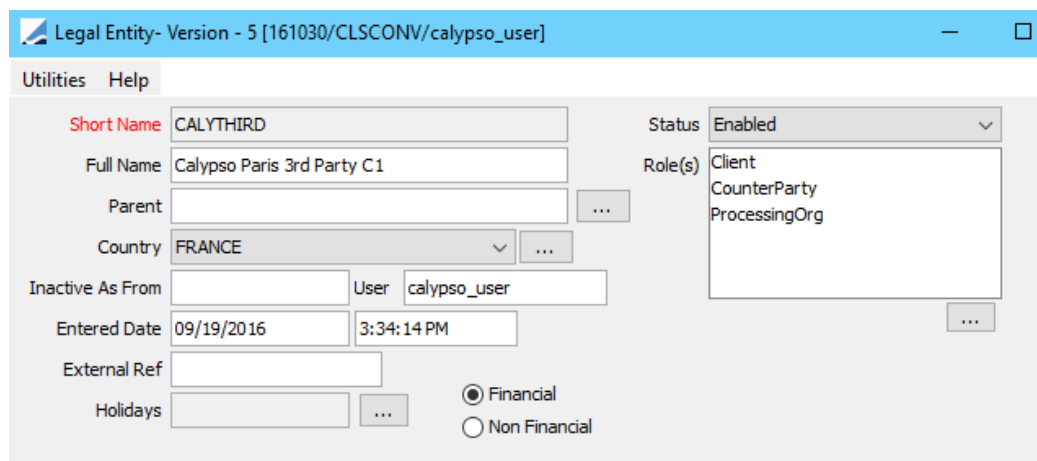
Workflow rules:

- IncomingMT398 – Creates the FX trades
- CheckIncomingProcess – Prevents integrating supuplicate messages

If for same sender, same MT398, same Tag 20 is already imported in the system, the message will be tagged with a Duplicate Process Issue message attribute

3.1.3 Client Legal Entities

The clients must be defined as follows.



Roles – Client and CounterParty

Attribute CLSMT396Trigger - CLSTrade info status that can trigger an MT396 message

3.1.4 Client Legal Agreements

A legal agreement must be defined between the Settlement Member that will be the 3rdParty Provider and the 3rdParty User, the Client.

In the following example CALYPARSMCB is the 3rdParty Provider/Settlement Member and CALYTHIRD is the 3rdParty User/ Client:

Legal Agreement Window - Version - 2 [161030/CLSconv/calypso_user]

Search Navigate

Legal Agreements

- BLTA_CONTROLBRANCH
- BRANCHE2
- CALYPARSMCB
- ANZ BANK MELBOURNE
- BANKUS_3RD
- CALYTHIRD
- CLS (null) [ALL/ALL]
- CLS CPTY DEMO
- CLS CPTY DEMO NO
- CALYPARMSB

Global Legal Agreement Eligibility Rule Haircut Rule Pricing

Processing Org: CALYPARSMCB ☐ ALL

Legal Entity: CALYTHIRD ☐ ALL

Product Family: ALL Product Type: ALL

Currency: W,NOK,NZD,SEK,SGD,USD,ZAR

Date: 01/01/2019

PO Children: ☐ ALL

LE Children: ☐ ALL

Legal Agreement Window - Version - 2 [161030/CLSconv/calypso_user]

Search Navigate

Legal Agreements

- BLTA_CONTROLBRANCH
- BRANCHE2
- CALYPARSMCB
- ANZ BANK MELBOURNE
- BANKUS_3RD
- CALYTHIRD
- CLS (null) [ALL/ALL]
- CLS CPTY DEMO
- CLS CPTY DEMO NO
- CALYPARMSB

Global Legal Agreement Eligibility Rule Haircut Rule Pricing

Agreement: CLS ☐ Is Master

Id Number: 49802 Documents ☐ Is Triateral

Ref Number:

Status: SIGNED ☐ Is Triparty Substitution

Guarantor:

Special Clause: CLS 3rdParty Service

Additional Info: CASH_SETTLE_MANDAT...

3.1.5 Client Accounts

You need to define **one Client Account per currency** with the account attribute CLS=True.

The client account is defined with the legal entity role Client.

Accounts Definition - Authorization mode OFF CALY3RD C1 USD @ CALYCB / 45402 - version 1

Account Utilities Reports Process Help

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

Account Name: CALY3RD C1 USD @ CALYCB

Processing Org: CALYPARSMCB Ccy: USD Id: 45402

Type: SETTLE SubType: ☐ Auto/Template Acc

External Name: Interface Rule: Aggregate

Description:

Legal Entity (F2): CALYTHIRD Role: Client ☐ Multi-Owner

Creation Date: 7/10/18 12:37:08 AM

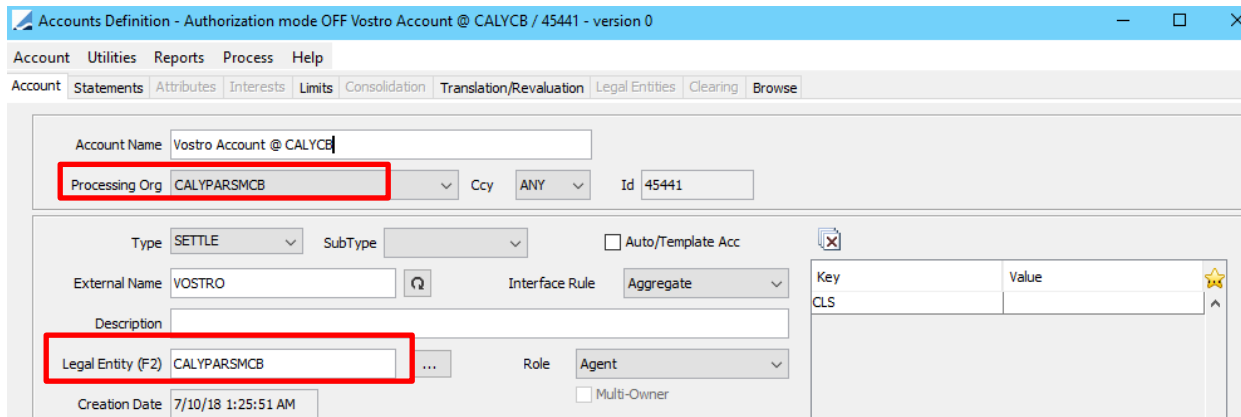
Closing Account: Last Closing Date:

Parent Account: Parent Id: 0

External Settl.: External Cash Account:

Key	Value
CLS	True

The following account is a technical account to create a technical SDI needed for Client transfers to be generated as per Calypso Client Transfers' logic:

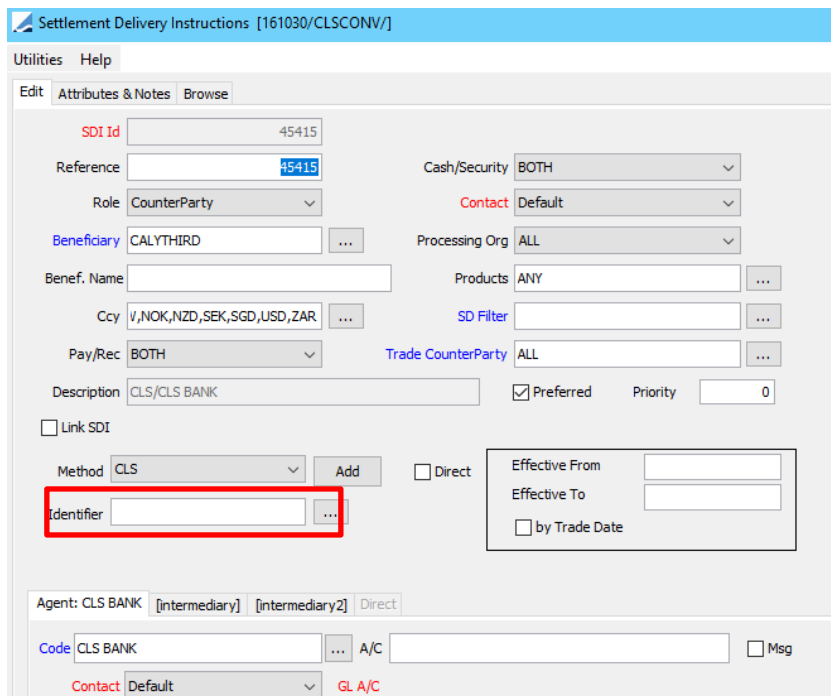


3.1.6 FX Trades SDIs

The following SDIs are needed to create Client Transfers and CLS Transfers on the FX Trade processed from the integration on the MT398/SMT300. In this example the 3rdParty User / Client is CALYTHIRD.

Counterparty Role SDI/ CLS SDI

This SDI is needed on the FX Trade for CLS Transfers impacting the CLS Account hold by the Settlement Member.



Processing Org Role SDI/ CLS SDI

The Processing Org side of the SDI generating CLS Transfers on the 3rdParty FX Trade is defined for the Settlement Member (CALYPARSMCB) impacting the CLS Account at the Settlement Member.

Settlement Delivery Instructions [161030/CLS CONV/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 1

Reference 1

Role ProcessingOrg

Beneficiary CALYPARSMCB

Benef. Name

Ccy I,NOK,NZD,SEK,SGD,USD,ZAR

Pay/Rec BOTH

Description CLS/CLS BANK/CALYPARSMCB ANY @CLS

☐ Link SDI

Method CLS

Identifier

Cash/Security BOTH

Contact Default

Processing Org ALL

Products FX,FXForward,FXSwap

SD Filter

Trade CounterParty ALL

☒ Preferred Priority 0

Effective From

Effective To

☐ by Trade Date

Agent: CLS BANK [Intermediary] [Intermediary2] Direct

Code CLS BANK

A/C CALYPARSMCB ANY @CLS

☒ Msg

Contact Default

GL A/C CALYPARSMCB ANY @CLS

Client Role SDI/ Internal SDI

This SDIs is used to generate 'Client Transfers' in the FX 3rdParty Trade and impact Client Positions.

Settlement Delivery Instructions [161030/CLS CONV/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 45418

Reference 45418

Role Client

Beneficiary CALYTHIRD

Benef. Name

Ccy USD

Pay/Rec BOTH

Description Internal/CALYPARSMCB/CALY3RD C1 USD @ CALYCB

☐ Link SDI

Method Internal

Identifier

☐ Direct

Cash/Security BOTH

Contact Default

Processing Org CALYPARSMCB

Products ANY

SD Filter

Trade CounterParty ALL

☒ Preferred Priority 0

Effective From

Effective To

☐ by Trade Date

Agent: CALYPARSMCB [Intermediary] [Intermediary2] Direct

Code CALYPARSMCB

A/C CALY3RD C1 USD @ CALYCB

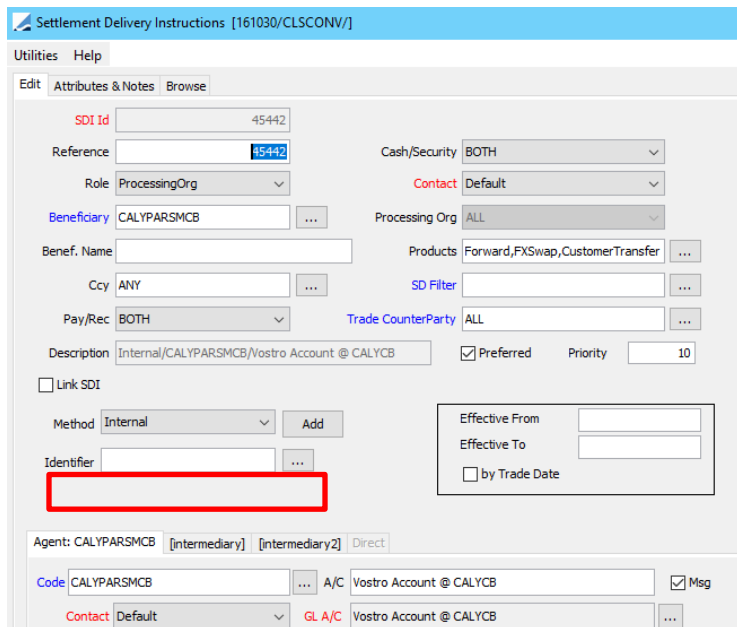
☐ Msg

Contact Default

GL A/C CALY3RD C1 USD @ CALYCB

Processing Org Role SDI/ Internal SDI

This SDI is needed for Settlement Member, it is a technical SDI chosen by the system as the complementary leg of the Role Client SDI defined above. Calypso SDIs logic requires a pair of SDIs to generate the transfer rule. For a Client Role SDI, a Processing Org technical SDI is required.



3.1.7 Customer Transfer Trades SDIs

Counterparty Role SDI/SWIFT SDI

This SDI is needed for Client Settlements impacting Nostro accounts from the 3rdParty Users (Clients) and Nostro accounts from the Settlement Member (Processing Org) via the Customer Transfer Trades within Calypso.

The method used is SWIFT and the flag 'Msg' at the Agent level will allow to create a payment message to be sent to the Client's Agent.

Settlement Delivery Instructions [161030/CLSCONV/]

[Utilities](#) [Help](#)

[Edit](#) [Attributes & Notes](#) [Browse](#)

SDI Id

Reference

Role

Beneficiary ...

Benef. Name

Ccy ...

Pay/Rec

Description

☐ Link SDI

Method

Identifier ...

Cash/Security

Contact

Processing Org

Products ...

SD Filter ...

Trade CounterParty ...

☒ Preferred **Priority**

Effective From

Effective To

☐ by Trade Date

Agent: CLS_BONY

Code ...

Contact

Name

Identifier ...

A/C ☒ **Msg**

GL A/C ...

Sub A/C

Processing Org Role SDI/SWIFT SDI

This SDI is needed for Client Settlements impacting Nostro accounts from the 3rdParty Users (Clients) and Nostro accounts from the Settlement Member (Processing Org) via the Customer Transfer Trades within Calypso.

The method used is SWIFT and the flag 'Msg' at the Agent level will allow to create a payment message to be sent to the Settlement Member's (Processing Org) Agent.

Settlement Delivery Instructions [161030/CLSCONV/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 2

Reference 2

Role ProcessingOrg

Beneficiary CALYPARSMCB

Benef. Name

Ccy USD

Pay/Rec BOTH

Description BONY/CALYPARSMCB USD NOSTRO ACCOUNT AT BONY

Link SDI

Method SWIFT

Identifier

Cash/Security BOTH

Contact Default

Processing Org ALL

Products TransferAgent, CustomerTransfer

SD Filter

Trade CounterParty ALL

Preferred

Priority 0

Effective From

Effective To

by Trade Date

Agent: CLS_BONY [intermediary] [intermediary2] Direct

Code CLS_BONY

A/C CALYPARSMCB USD NOSTRO ACCOUNT AT BONY

Msg

Contact Default

GL A/C CALYPARSMCB MAIN NOSTRO @ BONY USD

Name

Sub A/C

R-Ship

Identifier

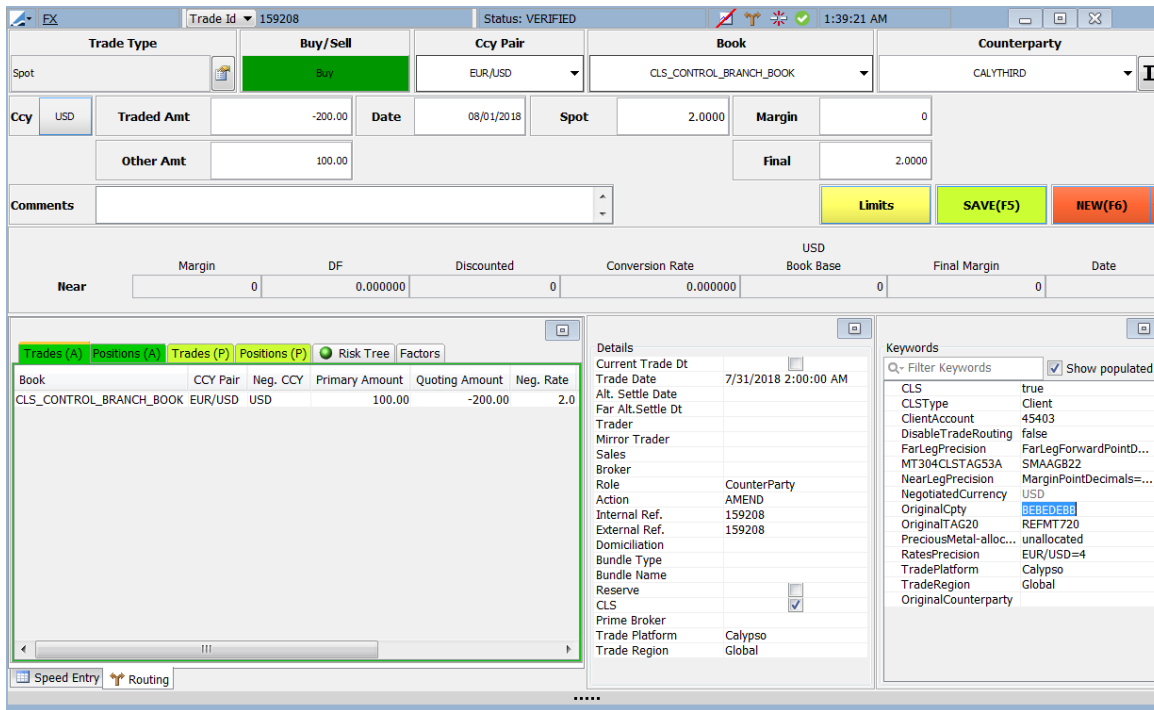
3.1.8 Message Import

MT398 messages are imported using the scheduled task MESSAGE_MATCHING or the Incoming Message engine. Scheduled task MESSAGE_MATCHING example

Task Attributes	
Swift File	MT398_C1.txt
InputDir	C:\Test Case\CLS3rd
Swift Message Delimiter	
File Rename	True
Gateway	
ExternalMessageType	

- Swift File: The name of the file you need to import.
- InputDir: The path directory where the file is saved.

After importing the message, the following FX trade (FX Spot/FX Forward depending on the dates) will be created by the Message Workflow Rule IncomingMT398:



The screenshot shows the 'Trade Entry' window for a CLS trade. The 'Trade Type' is 'Spot', 'Buy/Sell' is 'Buy', 'Ccy Pair' is 'EUR/USD', 'Book' is 'CLS_CONTROL_BRANCH_BOOK', and 'Counterparty' is 'CALYTHIRD'. The 'Traded Amt' is -200.00, 'Date' is 08/01/2018, 'Spot' is 2.0000, 'Margin' is 0, and 'Final' is 2.0000. The 'Other Amt' is 100.00. The 'Comments' field is empty. The 'Limits' button is highlighted in yellow. The 'SAVE(F5)' button is highlighted in green, and the 'NEW(F6)' button is highlighted in red.

Below the main form, there are three panels:

- Trades (A) Positions (A) Trades (P) Positions (P) Risk Tree Factors**: A table showing trade details.

Book	CCY Pair	Neg. CCY	Primary Amount	Quoting Amount	Neg. Rate
CLS_CONTROL_BRANCH_BOOK	EUR/USD	USD	100.00	-200.00	2.0
- Details**: A table showing trade details.

Field	Value
Current Trade Dt	
Trade Date	7/31/2018 2:00:00 AM
Alt. Settle Date	
Far Alt. Settle Dt	
Trader	
Mirror Trader	
Sales	
Broker	
Role	CounterParty
Action	AMEND
Internal Ref.	159208
External Ref.	159208
Domiciliation	
Bundle Type	
Bundle Name	
Reserve	
CLS	<input checked="" type="checkbox"/>
Prime Broker	
Trade Platform	Calypso
Trade Region	Global
- Keywords**: A table showing keywords.

Field	Value
CLS	true
CLSType	Client
ClientAccount	45403
DisableTradeRouting	false
FarLegPrecision	FarLegForwardPointD...
MT304CLSTAG53A	SMAAG822
NearLegPrecision	MarginPointDecimals=...
NegotiatedCurrency	USD
OriginalCpty	8E8E8E88
OriginalTAG20	REFMT720
PreciousMetal-alloc...	unallocated
RatesPrecision	EUR/USD=4
TradePlatform	Calypso
TradeRegion	Global
OriginalCounterparty	

Please note that no FX Swap trade will be created: the system will create 1 FX Spot + 1 FX Forward or 2 FX Forward
The following trade keywords are set:

- CLS = True
- CLSType = Client
- ClientAccount = Client Account ID
- MT304CLSTAG53A = Receiving Agent :57A: of the SMT300
- OriginalCpty = TAG 87A / 87J of the SMT300 – See details below
- OriginalTAG20 = TAG 20 of the MT398/SMT300

OriginalCpty

If Tag 87A is provided, it is used in priority to identify the counterparty. Otherwise, Tag 87J is used if specified.

The following message attributes are populated when Tag 87J is used:

Tag 87A - 87J:/ABIC/

Tag 87J_ACCT - 87J:/ACCT/

Tag 87J_ADD1 - 87J:/ADD1/

Tag 87J_ADD2 - 87J:/ADD2/

Tag 87J_CITY - 87J:/CITY/

Tag 87J_NAME - 87J:/NAME/

For the MX messages Fxtr.014.001.05, Fxtr.015.001.05, and Fxtr.016.001.05, the following message attributes are populated:

Tag 87A - /Document/FXTradInstr/CtrPtySdId/SubmitgPty/AnyBIC

Tag 87J_NAME - /Document/FXTradInstr/CtrPtySdId/SubmitgPty/NmAndAdr/Nm

Tag 87J_ACCT - /Document/FXTradInstr/CtrPtySdId/SubmitgPty/PtyId/AcctNb

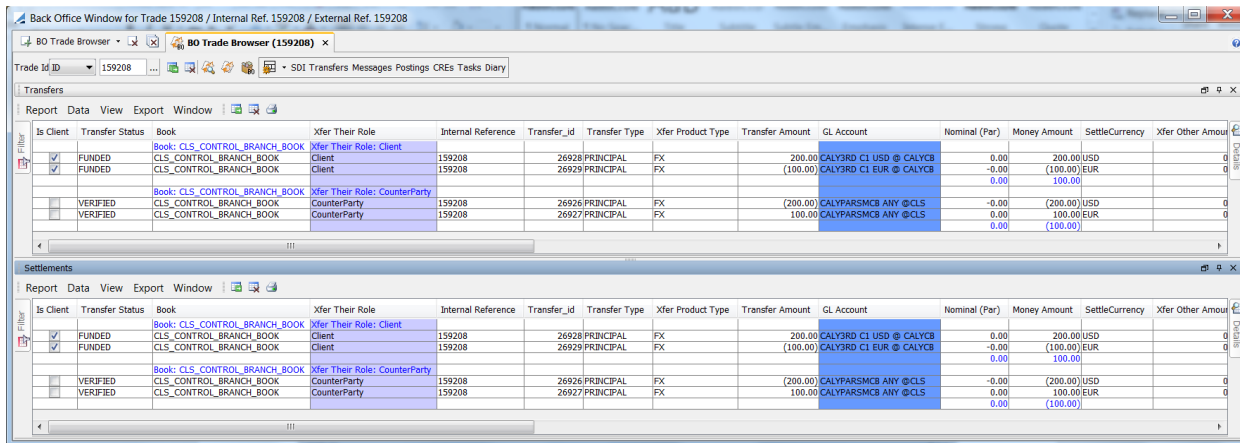
The 3rdParty FX Trade is created with the following parties:

Processing Org = Settlement Member

Counterparty = 3rdParty User (Client in Calypso)

The ClientAccount keyword allows to activate the Client Transfers' generation logic in Calypso.

For a 3rdParty FX Trade, the system will generate 2 internal transfers impacting CLS Account hold by the Settlement Member at CLS and 2 client transfers impacting Client Accounts hold by the Clients at the Settlement Members.



The screenshot shows the 'Back Office Window for Trade 159208 / Internal Ref. 159208 / External Ref. 159208'. It contains two main tables: 'Transfers' and 'Settlements'.

Transfers Table:

Is Client	Transfer Status	Book	Xfer Their Role	Internal Reference	Transfer_id	Transfer Type	Xfer Product Type	Transfer Amount	GL Account	Nominal (Par)	Money Amount	SettleCurrency	Xfer Other Amount
✓	FUNDED	CLS_CONTROL_BRANCH_BOOK	Client	159208	26928	PRINCIPAL	FX	200.00	CALY3RD C1 USD @ CALYCB	0.00	200.00	USD	0
✓	FUNDED	CLS_CONTROL_BRANCH_BOOK	Client	159208	26929	PRINCIPAL	FX	(100.00)	CALY3RD C1 EUR @ CALYCB	-0.00	(100.00)	EUR	0
										0.00	100.00		
	VERIFIED	CLS_CONTROL_BRANCH_BOOK	CounterParty	159208	26926	PRINCIPAL	FX	(200.00)	CALYPARSMCB ANY @CLS	-0.00	(200.00)	USD	0
	VERIFIED	CLS_CONTROL_BRANCH_BOOK	CounterParty	159208	26927	PRINCIPAL	FX	100.00	CALYPARSMCB ANY @CLS	0.00	100.00	EUR	0
										0.00	(100.00)		

Settlements Table:

Is Client	Transfer Status	Book	Xfer Their Role	Internal Reference	Transfer_id	Transfer Type	Xfer Product Type	Transfer Amount	GL Account	Nominal (Par)	Money Amount	SettleCurrency	Xfer Other Amount
✓	FUNDED	CLS_CONTROL_BRANCH_BOOK	Client	159208	26928	PRINCIPAL	FX	200.00	CALY3RD C1 USD @ CALYCB	0.00	200.00	USD	0
✓	FUNDED	CLS_CONTROL_BRANCH_BOOK	Client	159208	26929	PRINCIPAL	FX	(100.00)	CALY3RD C1 EUR @ CALYCB	-0.00	(100.00)	EUR	0
										0.00	100.00		
	VERIFIED	CLS_CONTROL_BRANCH_BOOK	CounterParty	159208	26926	PRINCIPAL	FX	(200.00)	CALYPARSMCB ANY @CLS	-0.00	(200.00)	USD	0
	VERIFIED	CLS_CONTROL_BRANCH_BOOK	CounterParty	159208	26927	PRINCIPAL	FX	100.00	CALYPARSMCB ANY @CLS	0.00	100.00	EUR	0
										0.00	(100.00)		

Settlement Member CLS Inventory Position (Account: CALYPARSMCB ANY @CLS):

InventoryPosition / DEMOCLS_RECOPOSITION

Report Data View Export Market Data Process Utilities Help

Criteria

Start: 07/27/2018 End: 08/13/2018 Use Tenor Template Description

Class: Internal Type: Theoretical Date: Settle

Aggregation: Book/Agent/Account

Agent: CLS BANK

Account Id: 45440

Position Value: Quantity Custom Filter

Position Dire...: All Offset...: Cash/Sec: Cash

Movement Type: Balance

Node Expansion Level

ProcessingOrg: CALYPARSMCB

Include Child POs

Include SubAccount

Display Only Multiple Agent

Aggregate Agg. Config

Agg. Config

Filter Zero Balance

Propagate To Security

Display Past Prepaid Transfers

Cash

ProcessingOrg	Book	Currency	Agent	Account	Position Class	Position Type	Date Type	Jul 27, 2018	Jul 28, 2018	Jul 29, 2018	Jul 30, 2018	Jul 31, 2018	Aug 1, 2018	Aug 2, 2018	Aug 3, 2018
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	USD	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	0.00	100.00	100.00	
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	EUR	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	0.00	100.00	100.00	
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	JPY	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0	0	0	0	0	-450	-450	

Transfer / Default

Transfer_id	EventType	Transfer Status	Trade Id	Transfer Type	Transfer Amount	SettleCurrency	Value Date	Payer.Code	Payer.Role	Payer.Inst	Payer.Inst_Status	Receiver.Code	Receiver.Role	Receiver.Inst
26924	RECEIPT	VERIFIED	159207	PRINCIPAL	300.00	USD	08/01/2018	CLS CPTY DEMO	CounterParty	CLS/CLS BANK	Default	CALYPARSMCB	ProcessingOrg	CLS/CLS BANK/CALYPARSMCB ANY @CLS
26926	PAYMENT	VERIFIED	159208	PRINCIPAL	(200.00)	USD	08/01/2018	CALYPARSMCB	ProcessingOrg	CLS/CLS BANK/CALYPARSMCB ANY @CLS	Default	CALYTHIRD	CounterParty	CLS/CLS BANK/CALYPARSMCB ANY @CLS

InventoryPosition / DEMOCLS_RECOPOSITION

Report Data View Export Market Data Process Utilities Help

Criteria

Start: 07/27/2018 End: 08/13/2018 Use Tenor Template Description

Class: Internal Type: Theoretical Date: Settle

Aggregation: Book/Agent/Account

Agent: CLS BANK

Account Id: 45440

Position Value: Quantity Custom Filter

Position Dire...: All Offset...: Cash/Sec: Cash

Movement Type: Balance

Node Expansion Level

ProcessingOrg: CALYPARSMCB

Include Child POs

Include SubAccount

Display Only Multiple Agent

Aggregate Agg. Config

Agg. Config

Filter Zero Balance

Propagate To Security

Display Past Prepaid Transfers

Cash

ProcessingOrg	Book	Currency	Agent	Account	Position Class	Position Type	Date Type	Jul 27, 2018	Jul 28, 2018	Jul 29, 2018	Jul 30, 2018	Jul 31, 2018	Aug 1, 2018	Aug 2, 2018	Aug 3, 2018
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	USD	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	0.00	100.00	100.00	
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	EUR	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	0.00	100.00	100.00	
CALYPARSMCB	CLS_CONTROL_BRANCH_BOOK	JPY	CLS BANK	CALYPARSMCB ANY @CLS	INTERNAL	THEORETICAL	SETTLE	0	0	0	0	0	-450	-450	

Transfer / Default

Transfer_id	EventType	Transfer Status	Trade Id	Transfer Type	Transfer Amount	SettleCurrency	Value Date	Payer.Code	Payer.Role	Payer.Inst	Payer.Inst_Status	Receiver.Code	Receiver.Role	Receiver.Inst
26927	RECEIPT	VERIFIED	159208	PRINCIPAL	100.00	EUR	08/01/2018	CALYTHIRD	CounterParty	CLS/CLS BANK	Default	CALYPARSMCB	ProcessingOrg	CLS/CLS BANK/CALYPARSMCB ANY @CLS

Client1 Inventory Position (Accounts: CALY3RD C1 USD @ CALYCB/ CALY3RD C1 EUR @ CALYCB):

InventoryPosition / DEMOCALY_CLSCLIENT

Report Data View Export Market Data Process Utilities Help

Criteria

Start 07/28/2018 End 08/14/2018 Use Tenor Template Description

Class Type Date
Client Theoretical Settle

Aggregation Agent/Account

Counterparty

Account Id 45404,45403,45402

Position Value Quantity Custom Filter

Position Dire... All Offset... Cash/Sec Cash

Include SubAccount Display Only Multiple Agent Aggregate Agg. Config

Agg. Config

Movement Type Balance Filter Zero Balance Propagate To Security

Node Expansion Level Display Past Prepaid Transfers

Cash

Currency	Account.Client Name	Agent	Account	Position Class	Position Type	Date Type	Jul 28, 2018	Jul 29, 2018	Jul 30, 2018	Jul 31, 2018	Aug 1, 2018	Aug 2, 2018	Aug 3, 2018	Aug 4, 2018
EUR	Account.Client Name: CALYTHRD	CALYPARSMCB	CALY3RD C1 EUR @ CALYCB	CLIENT	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	100.00	100.00	100.00	100.00
USD	CALYTHRD	CALYPARSMCB	CALY3RD C1 USD @ CALYCB	CLIENT	THEORETICAL	SETTLE	0.00	0.00	0.00	0.00	-200.00	-200.00	-200.00	-200.00

Load completed successfully

Pricing Details: Current - default

Real Time 600

Here are the SDIs used to generate the transfers in this example:

Back Office Window for Trade 159208 / Internal Ref. 159208 / External Ref. 159208

BO Trade Browser (159208)

Trade Id 159208

SDI Transfers Messages Postings CREs Tasks Diary

Transfer rules

Payer Name	Payer Role	Payer Instr.	Payer Agent	Payer Status	Receiver Name	Receiver Role	Receiver Instr.	Receiver Agent	Receiver Status	Manual SDI	Pay/Receive	Transfer Type	Cu
CALYTHRD	CounterParty	45415 CLS BANK	Default	CALYPARSMCB	ProcessingOrg	1 CLS BANK	Default	RECEIVE	PRINCIPAL	EUR			
CALYPARSMCB	ProcessingOrg	1 CLS BANK	Default	CALYTHRD	CounterParty	45415 CLS BANK	Default	PAY	PRINCIPAL	USD			
CALYPARSMCB	ProcessingOrg	45442 CALYPARSMCB	Default	CALYTHRD	Client	45420 CALYPARSMCB	Default	PAY	PRINCIPAL	EUR			
CALYTHRD	Client	45418 CALYPARSMCB	Default	CALYPARSMCB	ProcessingOrg	45442 CALYPARSMCB	Default	RECEIVE	PRINCIPAL	USD			

SDIs

Id	Name	Beneficiary	Agent	Intermediary	Direct	Roles	ProcessingOrg	Currencies
1	CLS/CLS BANK/CALYPARSMCB ANY @CLS	CALYPARSMCB	CLS BANK			ProcessingOrg	ALL	AUD,CAD,CHF,DKK,EUR,GBP,HKD,ILS,JPY,KRW,MXN,NOK,NZD,SEK,USD
45415	CLS/CLS BANK	CALYTHRD	CLS BANK			CounterParty	ALL	AUD,CAD,CHF,DKK,EUR,GBP,HKD,ILS,JPY,KRW,MXN,NOK,NZD,SEK,USD
45418	Internal/CALYPARSMCB/CALY3RD C1 USD @ CALYCB	CALYTHRD	CALYPARSMCB			Client	CALYPARSMCB	USD
45420	Internal/CALYPARSMCB/CALY3RD C1 EUR @ CALYCB	CALYTHRD	CALYPARSMCB			Client	CALYPARSMCB	EUR
45442	Internal/CALYPARSMCB/Vostro Account @ CALYCB	CALYPARSMCB	CALYPARSMCB			ProcessingOrg	ALL	ANY

Transfer rules Transfers Settlements Messages Postings CREs Liquidation Trade Diary Tasks CLS Matching

Settlement Delivery Instructions [161000/REL1601_PROM/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 1

Reference 1

Cash/Security BOTH

Role ProcessingOrg

Contact Default

Beneficiary CALYPARSMCB

Processing Org ALL

Benef. Na...

Products JF,FXSwap,CreditDefaultSwap

Ccy JX,NZD,SEK,SGD,USD,ZAR

SD Filter

Pay/Rec BOTH

Trade CounterParty ALL

Description CLS/CLS BANK/CALYPARSMCB ANY @CLS

☒ Preferred

Priority 0

☐ Link SDI

Method CLS

Add

Effective From

Effective To

☐ by Trade Date

Identifier

Agent: CLS BANK [Intermediary] [Intermediary2] Direct

Code CLS BANK

A/C CALYPARSMCB ANY @CLS

☒ Msg

Contact Default

GL A... CALYPARSMCB ANY @CLS

Name

Sub A/C

R-Ship

Identifier

New Delete Save Save As New Reg. Xfer Close

Show Pending Authorization ☐ Authorization

Settlement Delivery Instructions [161000/REL1601_PROM/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 45415

Reference 45415

Cash/Security BOTH

Role CounterParty

Contact Default

Beneficiary CALYTHIRD

Processing Org ALL

Benef. Na...

Products ANY

Ccy JX,NZD,SEK,SGD,USD,ZAR

SD Filter

Pay/Rec BOTH

Trade CounterParty ALL

Description CLS/CLS BANK

☒ Preferred

Priority 0

☐ Link SDI

Method CLS

Add

☐ Direct

Effective From

Effective To

☐ by Trade Date

Identifier

Agent: CLS BANK [Intermediary] [Intermediary2] Direct

Code CLS BANK

A/C

☐ Msg

Contact Default

GL A...

Name

Sub A/C

R-Ship

Identifier

New Delete Save Save As New Reg. Xfer Close

Show Pending Authorization ☐ Authorization

Settlement Delivery Instructions [161000/REL1601_PROM/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 45442

Reference 45442

Cash/Security BOTH

Role ProcessingOrg

Contact Default

Beneficiary CALYPARSMCB

Processing Org ALL

Benef. Na...

Products Ird,FXSwap,CustomerTransfer

Ccy ANY

SD Filter

Pay/Rec BOTH

Trade CounterParty ALL

Description ernal/CALYPARSMCB/Vostro Account @ CALYCB

☒ Preferred

Priority 10

☐ Link SDI

Method Internal

Add

Effective From

Effective To

☐ by Trade Date

Identifier

Agent: CALYPARSMCB [Intermediary] [Intermediary2] Direct

Code CALYPARSMCB

A/C Vostro Account @ CALYCB

☒ Msg

Contact Default

GL A... Vostro Account @ CALYCB

Name

Sub A/C

R-Ship

Identifier

New Delete Save Save As New Reg. Xfer Close

Show Pending Authorization ☐ Authorization

Settlement Delivery Instructions [161000/REL1601_PROM/]

Utilities Help

Edit Attributes & Notes Browse

SDI Id 45420

Reference 45420

Cash/Security BOTH

Role Client

Contact Default

Beneficiary CALYTHIRD

Processing Org CALYPARSMCB

Benef. Na...

Products ANY

Ccy EUR

SD Filter

Pay/Rec BOTH

Trade CounterParty ALL

Description na/CALYPARSMCB/CALY3RD C1 EUR @ CALYCB

☒ Preferred

Priority 0

☐ Link SDI

Method Internal

Add

☐ Direct

Effective From

Effective To

☐ by Trade Date

Identifier

Agent: CALYPARSMCB [Intermediary] [Intermediary2] Direct

Code CALYPARSMCB

A/C CALY3RD C1 EUR @ CALYCB

☐ Msg

Contact Default

GL A... CALY3RD C1 EUR @ CALYCB

Name

Sub A/C

R-Ship

Identifier

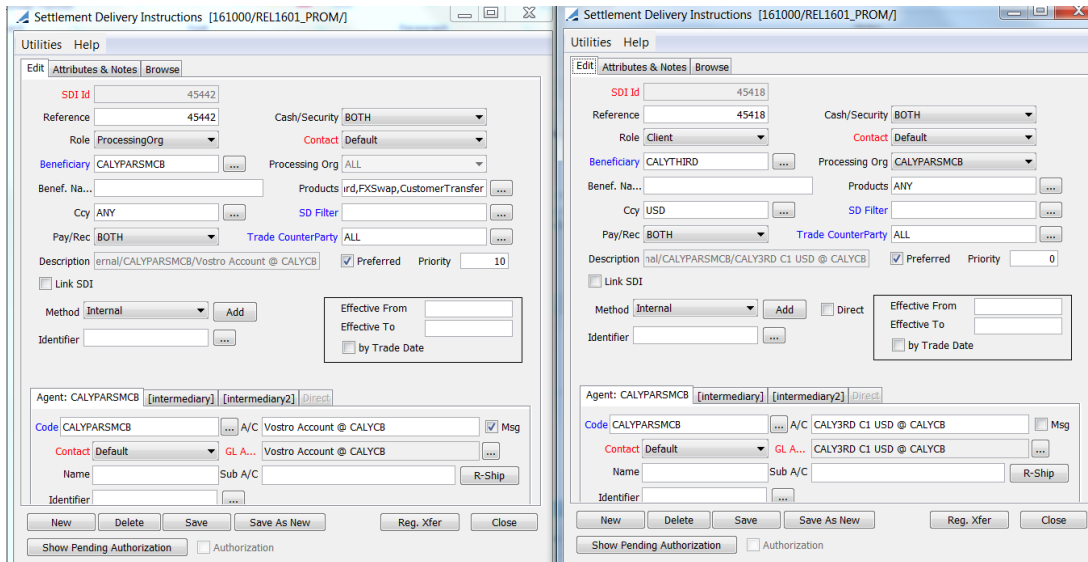
New Delete Save Save As New Reg. Xfer Close

Show Pending Authorization ☐ Authorization

May 2025

Revision 6.0 / Approved
Private and Confidential

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3.2 Generate Client Trades without MT398 Integration

CLS Settlement Members who provide Third-Party Services (TPS) could have a situation where the original transaction, between the PO Non-Member and CP, is entered on the same system as the client trade.

In this case the client trades can be generated without having to integrate the MT398.

3.2.1 Legal Entity Attributes

The PO of the original trade is an internal client PO. It will become the counterparty of the generated client trade.

You can use the following legal entity attribute to identify an internal client PO:

- CLSTPS_Client = true

In this case, you need to specify the book where the client trade needs to be generated in the following legal entity attribute:

- CLSTPS_Book = <book name>

The CLSTPS_Tag103 legal entity attribute is used to control the value of Tag 103:

- If CLSTPS_Tag103 is not set, Tag 103 is taken from Comment of domain "FinServiceCodesConf_Tag103" for Value = CLS, if set
- If CLSTPS_Tag103 = true, Tag 103 = TPS
- If CLSTPS_Tag103 = false, Tag 103 is not set

3.2.2 Client Trade Creation

The client trade is generated by the workflow rule CreateClientTrade if:

- Trade keyword CLS = true
- PO (internal client) attribute CLSTPS_Client = true

This workflow rule should be added to the trade workflow once the original trade is in pending status for example:
PENDING – AUTHORIZE – VERIFIED

The workflow rule will populate the following trade keywords on the client trade (settlement member trade):

- CLS = True
- CLSTPS_Client = CLSTPS_Client of the Original/Parent Trade
- CLSType = Client
- ClientAccount = Client Account ID
- MT304CLSTAG53A = Receiver Receiving Agent of the Original/Parent Trade
- OriginalCpty = Counterparty of the Original/Parent Trade
- CLSTPS_OriginalTrade – Trade ID of the Original/Parent Trade.

Sample client trade:

PO of original trade:

Legal Entity Attributes Window - Version - 0						
<div> <div>Search</div> <div> Legal Entity <input type="text" value="CALYPO INTERNAL NON CLS"/> Role <input type="text" value="ALL"/> Processing Org <input type="text" value="ALL"/> </div> <div> Attribute Group <input type="text"/> Attribute Type <input type="text" value="CLSTPS_Client"/> Value <input type="text" value="True"/> </div> </div>						
Id	Processing Org	Legal Entity	Role	Attribute Group	Attribute Type	Attribute Value
55007	ALL	CALYPO INTERNAL NON CLS	ALL		CLSTPS_Client	True
55102	ALL	CALYPO INTERNAL NON CLS	ALL		CLSTPS_Tag103	False
55006	ALL	CALYPO INTERNAL NON CLS	ALL		CLSTPS_Book	CLS_CONTROL_BRANCH_BOOK
55103	ALL	CALYPO INTERNAL NON CLS	ALL		CLS Best Practice	YES
55302	ALL	CALYPO INTERNAL NON CLS	ALL		CLS	YES

The PO of the original trade becomes the counterparty of the client trade:

EX

Trade Id: 175402

Status: VERIFIED

11:30:23 AM

Trade Type

Buy/Sell

Ccy Pair

Book

Counterparty

Spot

Sell

USD/JPY

CLS_CONTROL_BRANCH_BOOK

CALYPO INTERNAL NON CLS

Ccy

USD

Traded Amt

-125,600,000.00

Date

12/19/2024

Spot

1.98

Margin

0

Other Amt

248,688,000

Final

1.98

Comments

Limits

SAVE(F5)

NEW(F6)

Margin

0

DF

0.000000

Discounted

0

Conversion Rate

0.000000

USD Book Base

0

Final Margin

0

Date

Trades (A)

Positions (A)

Trades (P)

Positions (P)

Risk Tree

Factors

Book

CCY Pair

Neg. CCY

Primary Amount

Quoting Amount

Neg. Rate

ID

Type

CLS_CONTROL_BRANCH_BOOK

USD/JPY

USD

-125,600,000.00

248,688,000

1.98

175402

Details

Current Trade Dt

Trade Date

Alt. Settle Date

Far Alt. Settle Dt

Trader

Mirror Trader

Sales

Broker

Role

Action

Internal Ref.

External Ref.

Domiciliation

Bundle Type

Bundle Name

Reserve

CLS

Prime Broker

CLSNow

Trade Platform

12/17/2024 11:28:16 AM

NONE

NONE

CounterParty

AMEND

Keywords

Filter Keywords

Show populated

CLS

CLSNow

CLSNow_ELIGIBLE

CLSTPS_Client

CLSTPS_OriginalTrade

CLS Type

ClientAccount

DisableTradeRouting

FarLegPrecision

NearLegPrecision

NegotiatedCurrency

OriginalCpty

PreciousMetal-allocation

RatesPrecision

SpotRiskFromMainBook

TradePlatform

TradeRegion

true

false

false

true

175401

Client

55402

false

FarLegForwardPointDecim...

MarginPointDecimals=0,Fi...

USD

CPTY NON CLS

unallocated

USD/JPY=2

false

Calypso

Global

3.2.3 Client Trade Updates

In case the original trade is updated or canceled, you can update/cancel the client trade accordingly using the workflow rule UpdateClientTrade.

It should be set on "amend" and "cancel" transitions in the trade workflow. Example:

Id 42282

Orig Status

VERIFIED

Action Name

AMEND

Result Status

VERIFIED

Create task

On Failure

Use STP

☐

Generate Intermediary Event

☐

Priority

0

Need Manual Authorization

☐

Comment

☐

Different User

☐

Preferred Action

☐

Update Only

☐

Rules

Name	Rule Param	Task Comment
UpdateClientTrade	action=UPDATE	

You can specify the action to be applied to the client trade in the Rule Param. If no action is specified or the specified action is available in the workflow, the AMEND action will be applied.

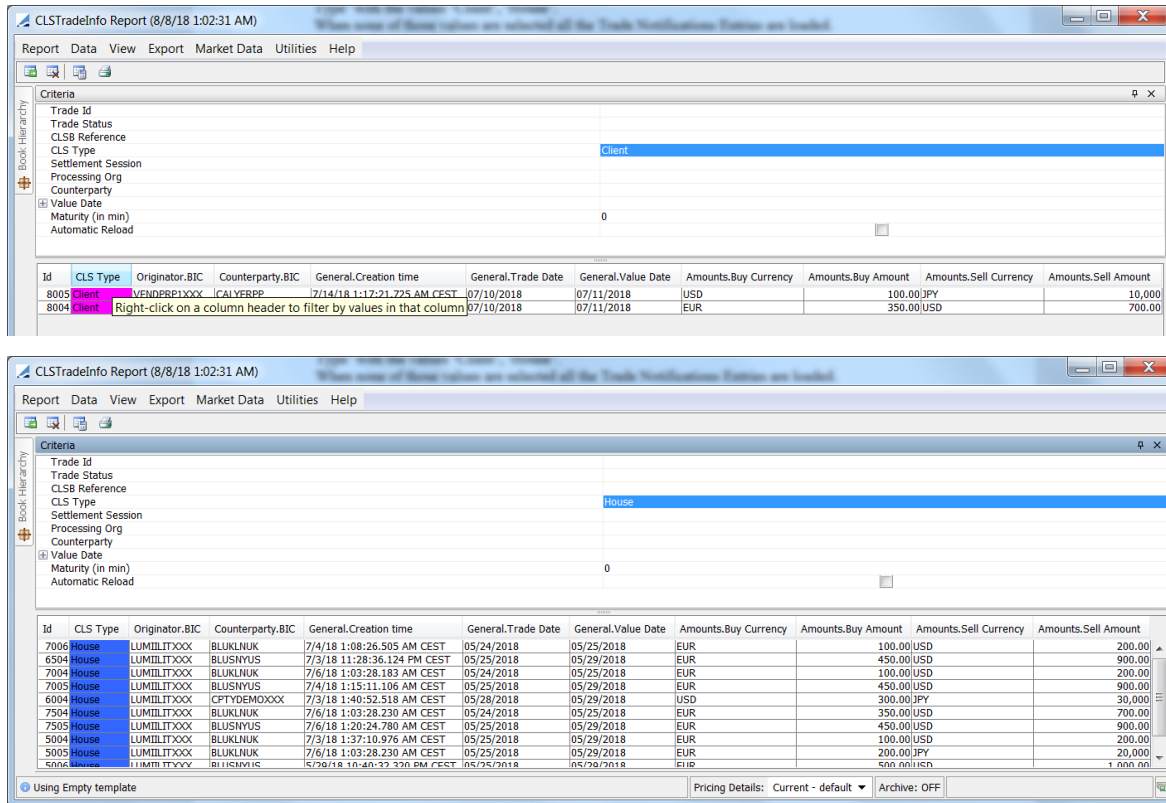
In case the original trade is no longer a client trade, an exception of type EX_CLSTPS_CLIENT_INFORMATION is generated. The client trade can be manually canceled.

Client trades can also be updated independently of the original trades if needed.

In this case, you can add the workflow rule LinkedCLSTPSTrade on “amend” transitions in the trade workflow to ensure that the change does not create a mismatch with the original trade.

3.3 CLSTradeInfo Report Configuration

The CLSTradeInfo report supports the CLS Type criteria for filtering Client trades and House trades.



The screenshots show the CLSTradeInfo Report window with the 'Criteria' tab selected. In the top screenshot, 'Client' is selected under 'CLS Type'. In the bottom screenshot, 'House' is selected under 'CLS Type'.

Id	CLS Type	Originator.BIC	Counterparty.BIC	General.Creation time	General.Trade Date	General.Value Date	Amounts.Buy Currency	Amounts.Buy Amount	Amounts.Sell Currency	Amounts.Sell Amount
8005	Client	VENERE1XXX	ICALYERPP	7/14/18 1:17:21.725 AM CEST	07/10/2018	07/11/2018	USD	100.00	JPY	10,000
8004	Client				07/10/2018	07/11/2018	EUR	350.00	USD	700.00

Id	CLS Type	Originator.BIC	Counterparty.BIC	General.Creation time	General.Trade Date	General.Value Date	Amounts.Buy Currency	Amounts.Buy Amount	Amounts.Sell Currency	Amounts.Sell Amount
7006	House	LUMILTXXX	BLUKLNUK	7/4/18 1:08:26.505 AM CEST	05/24/2018	05/25/2018	EUR	100.00	USD	200.00
6504	House	LUMILTXXX	BLUSNYUS	7/3/18 11:28:36.124 PM CEST	05/25/2018	05/29/2018	EUR	450.00	USD	900.00
7004	House	LUMILTXXX	BLUKLNUK	7/6/18 1:03:28.183 AM CEST	05/24/2018	05/25/2018	EUR	100.00	USD	200.00
7005	House	LUMILTXXX	BLUSNYUS	7/4/18 1:15:11.106 AM CEST	05/25/2018	05/29/2018	EUR	450.00	USD	900.00
6004	House	LUMILTXXX	OPTYDEMXXX	7/3/18 1:40:52.518 AM CEST	05/28/2018	05/29/2018	USD	300.00	JPY	30,000
7504	House	LUMILTXXX	BLUKLNUK	7/6/18 1:03:28.230 AM CEST	05/24/2018	05/25/2018	EUR	350.00	USD	700.00
7505	House	LUMILTXXX	BLUSNYUS	7/6/18 1:20:24.780 AM CEST	05/25/2018	05/29/2018	EUR	450.00	USD	900.00
5004	House	LUMILTXXX	BLUKLNUK	7/3/18 1:37:10.976 AM CEST	05/25/2018	05/29/2018	EUR	100.00	USD	200.00
5005	House	LUMILTXXX	BLUKLNUK	7/6/18 1:03:28.230 AM CEST	05/25/2018	05/29/2018	EUR	200.00	JPY	20,000
5006	House	LUMILTXXX	BLUSNYUS	7/6/18 1:04:40.323 PM CEST	05/25/2018	05/29/2018	EUR	500.00	USD	1,000.00

3.4 MT304_TPS Swift Message for Trade Submission Setup

After the 3rdParty FX Trade is generated as per the integration of the MT398 envelope, this trade must be submitted into CLS by sending an MT304 using a dedicated template: MT304TPS.xml.

The message is triggered in Calypso on a VERIFIED_TRADE event only in the case of a CLS 3rdParty Trade where CLSType = Client.

Fields Details for the MT304_TPS Message

MT304_CLSTPS	Tags	Mapping with Existing MT304 CLS
Sender SMAAGB22 (provider acting as CLS settlement member)		Same as MT304
Receiver CLSBUS33 (CLS)		Same as MT304

MT304_CLSTPS	Tags	Mapping with Existing MT304 CLS
Basic Header	{1:...	Same as MT304
Application Header	{2:...	Same as MT304
User Header	{3:...	Same as MT304
Text Block	{4:	Same as MT304
General Information	:15A:	Same as MT304
Sender's Reference	:20:REFMT304	Same as MT304
Type of Operation	:22A:NEWT	Same as MT304
Scope of Operation	:94A:ASET	Same as MT304
Fund	:83D:NA	Same as MT304
Party A	:82A:ABCOGB22	CPTY of the Trade
Party B	:87A:BEBEDEBB	TradeKeyword:'OriginalCpty'
Forex Transaction Details	:15B:	Same as MT304
Trade Date	:30T:20070503	Same as MT304
Value Date	:30V:20070505	Same as MT304
Exchange Rate	:36:1,6632	Same as MT304
Currency, Amount Bought	:32B:GBP1000000,00	Same as MT304
Delivery Agent	:53A:SMBBUS33	TradeKeyword:'MT304CLSTAG53A'
Receiving Agent	:57A:CLSBUS33	Same as MT304
Currency, Amount Sold	:33B:USD166320,00	Same as MT304
Receiving Agent	:57A:CLSBUS33	Same as MT304
Trailer	{5:...	

Message Configuration

Message Configuration Setup Window - Version - 0

Utilities Help

PO: ALL
PO: BLTA_CONTROLBRANCH
PO: BRANCHE1
PO: BRANCHE2
PO: CALYPARSMCB
Product: N/A
Product: FX
CANCELED_TRADE
VERIFIED_TRADE
id=113 : CLSCONFIRM / SWIFT / MT304
id=46203 : CLSCONFIRM / SWIFT / MT304_TPS
id=48310 : CLSCONFIRM / SWIFT / MT300
Product: FXForward
Product: FXNDF
Product: FXSwap
Product: TransferAgent
PO: CALYPARSMCB

Edit Browse

Product Type: FX
Event Type: VERIFIED_TRADE
Message Type: CLSCONFIRM
Processing Org: CALYPARSMCB
PO Contact Type: Default
Receiver: CLS BANK
Receiver Role: Agent
Rec Contact Type: Default
Grouping: ...

Language: English
Address Type: SWIFT
Gateway: SWIFT
Format Type: SWIFT
Template: MT304_TPS
SD Filter: CLSType_Client
Audit Filter: ...
☐ Matching ☐ Inactive
☐ Do not Send Message

Static Data Filter Window [161030/CLSCONF/]

Name: CLSType_Client
External Ref.:
Comment:
Groups: ANY
Criteria: ...
Simulate

Attribute	Criteria	Filter Value(s)
KEYWORD.CLSType	IN	Add Client

Sample Message

Swift Message Window

Sender: VENDPRP1AXXX Receiver: CLSBUS30XXXX Type: MT304

Field Name	Field TAG	Field Value
A:General Information	:15A:	
Sender's Reference	:20:	15024
Type of Operation	:22A:	NEWT
Scope of Operation	:94A:	ASET
Fund or Beneficiary Customer	:83D:	NA
Party A	:82A:	CALYFRPP
Party B	:87:	BEBEDEBB
B:Transaction Details	:15B:	
Trade Date	:30T:	20180731
Value Date	:30V:	20180801
Exchange Rate	:36:	2,
Currency, Amount	:32B:	EUR100,
Delivery Agent	:53:	SMAAGB22
Receiving Agent	:57A:	CLSBUS30XXX
Currency, Amount	:33B:	USD200,
Receiving Agent	:57A:	CLSBUS30XXX

```
{1:F01VENDPRP1AXXX0000000000}{2:I304CLSBUS30XXXXN2020}{3:{108:MT304}}{4:
:15A:
:20:15024
:22A:NEWT
:94A:ASET
:83D:NA
:82A:CALYFRPP
:87:BEBEDEBB
:15B:
:30T:20180731
:30V:20180801
:36:2,
:32B:EUR100,
:53:SMAAGB22
:57A:CLSBUS30XXX
:33B:USD200,
:57A:CLSBUS30XXX
~}{5:}
```

3.5 Cancellation of UNMATCHED 3rdParty Trades

In the Reconciliation process for the 3rdParty Clients, the system excludes the trades where the status is UNMATCHED by allowing the users to cancel those trades.

The scheduled task PROCESS_CLS_TRADE allows applying the ACTION=CANCEL **only** to the 3rdParty FX CLS Trades linked to a Trade Notification with status is 'Unmatched' (Status Code = UMTC/ Sub Status = IURT).

Task Description

Task Type: PROCESS_CLS_TRADE

External Reference: CLS_2

Comments:

Description:

Execution Parameters

Attempts: 1

Retry After: 0 minutes

Expected Execution Time (SLA): 1 minutes

JVM Settings: -Xms512m -Xmx1024m

Log Settings:

Task Notification Options

☐ Send Emails

☐ Publish Business Events

To User: calypso_user

Common Attributes	
Task ID	1882
Processing Org	BLTA_CONTROLBRANCH
Trade Filter	
Filter Set	
Pricing Environment	default
Timezone	Europe/Paris
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	
Undo Time Minute	
Valuation Date Offset	
From Days	0
To Days	0
Pricer Measures	
Business Holidays	
Task Attributes	
Apply Trade Action	CANCEL
THREAD COUNT	
Create Task	true
Counterparty	BLUK_3RDPARTY

You can select a specific Client in the Counterparty attribute.

3.6 MT396 Answer Message Generation to Clients

Calypso generates an MT396 Answer Message as soon as the Settlement Member (Processing Org) receives a Trade Notification for a 3rdParty Transaction submitted into CLS.

This message is generated on-the-fly by the CLSMessageEngine based on:

- CLSMT396Trigger Client legal entity attribute with value(s) of the CLSTrade info status

For example:

Legal Entity Attributes Window - Version - 0

Search

Legal Entity: BANKUS_3RD

Attribute Group:

Role: CounterParty

Processing Org: ALL

Attribute Type: CLSMT396Trigger

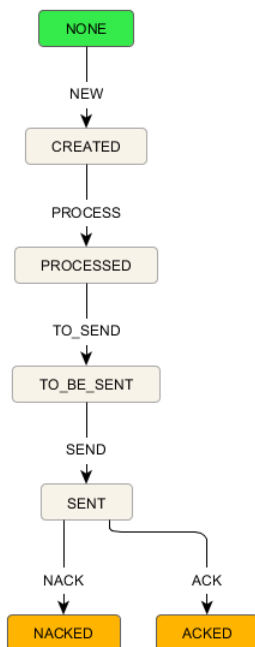
Value: Matched,Settled

Id	Processing Org	Legal Entity	Role	Attribute Group	Attribute Type	Attribute Value
49402	ALL	BANKUS_3RD	CounterParty		CLSMT396Trigger	Matched,Settled

MT396 will be generated when the Trade status in CLS is Matched and in Settled.

No message configuration is required.

Sample MT396 Message Workflow



Sample MT396 Message

Swift Message Window

Sender

VENDPRP1AXX1

Receiver

CALYFRPPXXXX

Type

MT396

Field Name	Field TAG	Field Value
Sender's Reference	:20:	15066
Related Reference	:21:	REFMT720
Answers	:76:	/MACH/SREF/REFMT720/PREF/1534806947559/CREF/CLSB00000000159208M

```
{1:F01VENDPRP1AXX10000000000}{2:I396CALYFRPPXXXXN2020}{3:{108:MT396}}{4:
:20:15066
:21:REFMT720
:76:/MACH
/SREF/REFMT720
/PREF/1534806947559
/CREF/CLSB00000000159208M
~}{5:}
```

3.7 Client Settlement Process (Sweeping/Funding)

As per the CLS Settlement Member Process, on settlement date, the Settlement Member will receive a global IPIS / RPIS from CLS for his trades and their 3rdPartyClients FX Trades, matched in CLS. Transfer Agent trades will be generated as per regular process to flat CLS Settlement Member Accounts and pay/receive to/from CLS impacting Settlement Member Nostro Accounts.

Calypso by supporting the 3rdParty Client piece maintains Clients` Position at CLS Settlement Member Accounts. It is important to understand that a `client sweeping` can be performed to flat client balances and fund the correct Nostro Accounts.

The Settlement Member will make the sweep between 3rdPartyClient and their NOSTRO Agents. The Settlement Member will send MT202 and MT210 to 3rdPartyClient Agents` on the behalf of their client(s) according to the cash position per currency and the relevant direction.

The system allows this sweeping process, by creating `CUSTOMER TRANSFER` Trades by currency based on the Client Inventory Balances for Client Accounts flagged CLS=True.

This can be run manually from the CLSPayInSchedule Report or by batch using the scheduled task CLSCLIENT_BALANCE.

CASE1: Client Account Inventory Balance > 0

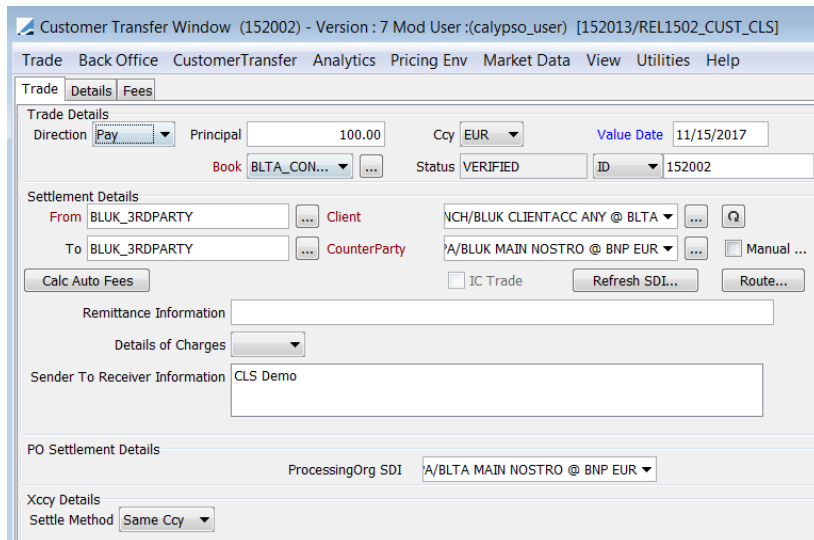
Direction PAY

Book: clsParameters. payInOutBook

From / Client Account: ClientAccount@Settlement MemberCCY

To / CounterParty Account: Counterparty SDI of the Client Nostro External Agent (Receiver of the MT202/210 sent by the Settlement Member on behalf of the Client)

Processing Org SDI: Settlement Member Nostro Account CCY



CASE2: Client Account Inventory Balance < 0

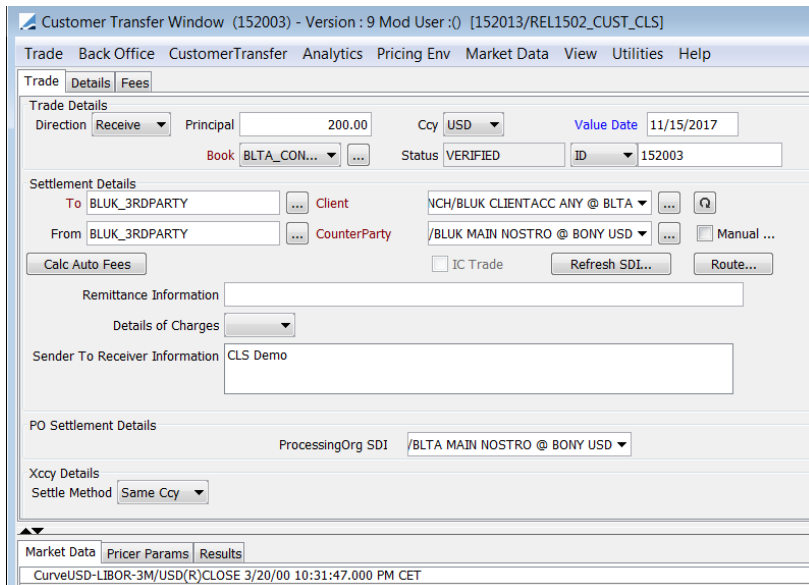
Direction RECEIVE

Book: clsParameters. payInOutBook

To / Client Account: ClientAccount@Settlement MemberCCY

From / CounterParty Account: Counterparty SDI of the Client Nostro External Agent (Receiver of the MT202/210 sent by the Settlement Member on behalf of the Client)

Processing Org SDI: Settlement Member Nostro Account CCY



Trade Back Office CustomerTransfer Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees

Trade Details
Direction: Receive Principal: 200.00 Ccy: USD Value Date: 11/15/2017
Book: BLTA_CON... Status: VERIFIED ID: 152003

Settlement Details
To: BLUK_3RDPARTY Client: NCH/BLUK CLIENTACC ANY @ BLTA
From: BLUK_3RDPARTY CounterParty: /BLUK MAIN NOSTRO @ BONY USD
Calc Auto Fees IC Trade Refresh SDL... Route...

Remittance Information
Details of Charges
Sender To Receiver Information: CLS Demo

PO Settlement Details
ProcessingOrg SDI: /BLTA MAIN NOSTRO @ BONY USD

Xccy Details
Settle Method: Same Ccy

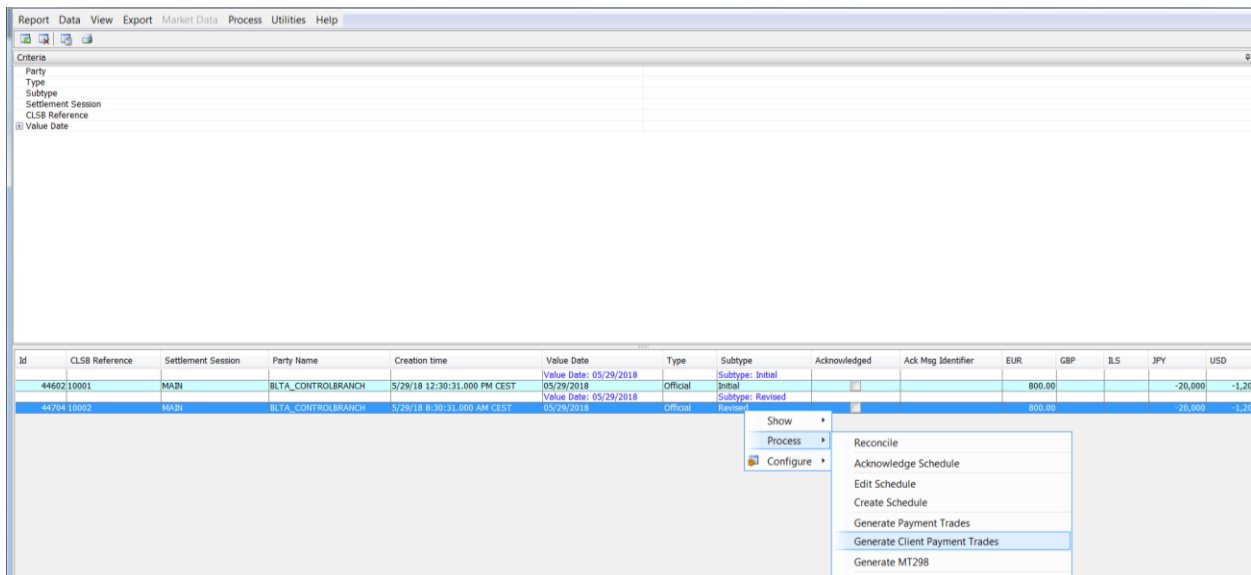
Market Data Pricer Params Results
CurveUSD-LIBOR-3M/USD(R)CLOSE 3/20/00 10:31:47.000 PM CET

3.7.1 Manual Process

The Client Settlement Process can be done manually with the function Generate Client Payment Trades from the CLSPayInScheduleReport.

Please right click on a IPIS / RPIS imported and choose Process > Generate Client Payment Trades.

This will generate the Customer Transfer trades based on client positions to move funds from Client Accounts to Nostro Settlement Member Accounts or vice-versa.



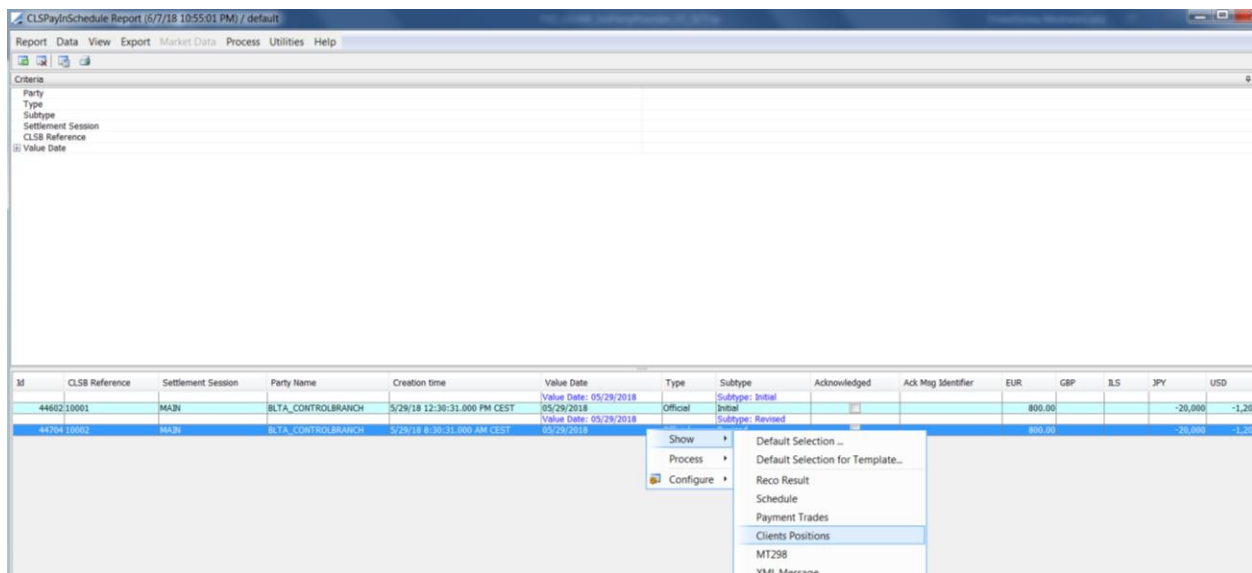
Id	CLS Reference	Settlement Session	Party Name	Creation time	Value Date	Type	Subtype	Acknowledged	Ack Msg Identifier	EUR	GBP	ILS	JPY	USD
4460210001	MAIN	BLTA_CONTROLBRANCH	5/29/18 12:30:31.000 PM CEST	05/29/2018	Official	Initial				800.00			-20,000	-1,200
4470410002	MAIN	BLTA_CONTROLBRANCH	5/29/18 8:30:31.000 AM CEST	05/29/2018	Official	Revised				800.00			-20,000	-1,200

Context Menu:

- Show
- Process
- Configure
- Reconcile
- Acknowledge Schedule
- Edit Schedule
- Create Schedule
- Generate Payment Trades
- Generate Client Payment Trades
- Generate MT298

From the CLSPayInSchedule report the Clients' Positions can be checked. Please select the RPIS (Subtype = Revised) / IPIS (Subtype = Initial) line for which you need to check on the Clients Positions: Right Click and choose Show > Clients Positions.

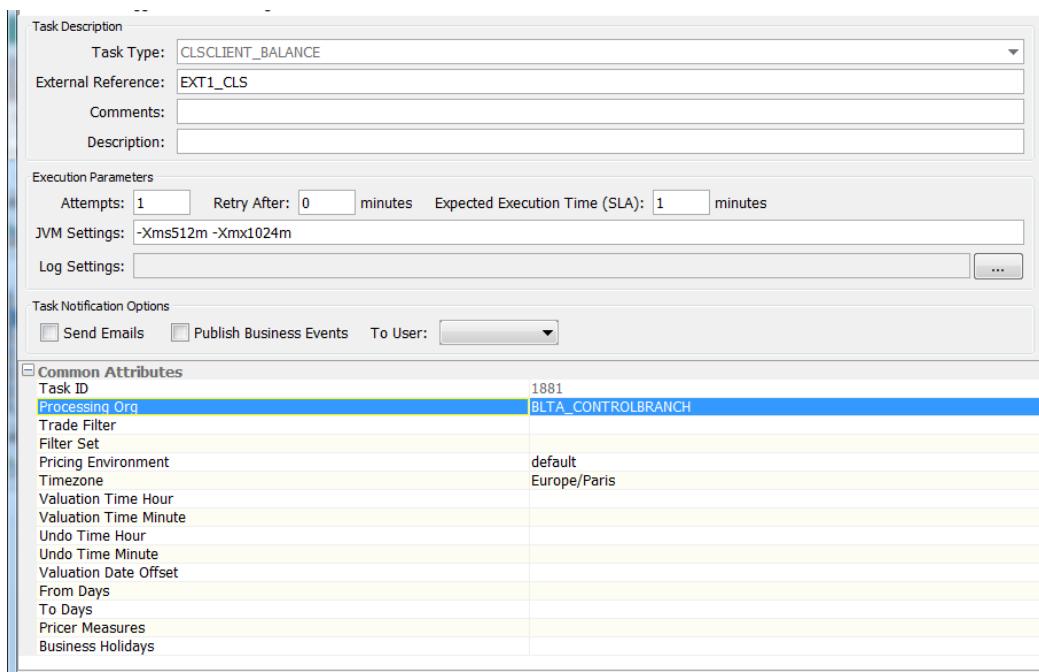
The Inventory Position Report is loaded with the corresponding Clients Positions for this Settlement Member.



Id	CLSB Reference	Settlement Session	Party Name	Creation time	Value Date	Type	Subtype	Acknowledged	Ack Mag Identifier	EUR	GBP	ILS	JPY	USD
4460210001	MAIN		BLTA_CONTROLBRANCH	5/29/18 12:30:31.000 PM CEST	05/29/2018	Official	Initial			800.00				-1,200
4470410002	MAIN		BLTA_CONTROLBRANCH	5/29/18 8:30:31.000 AM CEST	05/29/2018		Revised			800.00			25,000	-1,200

3.7.2 Scheduled Task CLSCLIENT_BALANCE

The customer transfer trades can also be generated with a Batch process by running the scheduled task CLSCLIENT_BALANCE on a dedicated Processing Organization (Settlement Member).



Task Description

Task Type: CLSCLIENT_BALANCE

External Reference: EXT1_CLS

Comments:

Description:

Execution Parameters

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

JVM Settings: -Xms512m -Xmx1024m

Log Settings: ...

Task Notification Options

☐ Send Emails ☐ Publish Business Events To User: ...

Common Attributes

Task ID	1881
Processing Org	BLTA_CONTROLBRANCH
Trade Filter	
Filter Set	
Pricing Environment	default
Timezone	Europe/Paris
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	
Undo Time Minute	
Valuation Date Offset	
From Days	
To Days	
Pricer Measures	
Business Holidays	

3.7.3 Client Statement

As per described above, the Settlement Member will make the sweep between 3rdParty Client and their NOSTRO Agents. The Settlement Member will send MT202 and MT210 to 3rdParty Client Agents on the behalf of their client(s) according to the cash position per currency and the relevant direction.

CLS Member can provide to the 3rdPartyClient a MT950 statement based on the following position.

Domain

Name:	InventoryPositions
Value:	CLIENT-THEORETICAL-SETTLE
Comment:	

Message Setup

Product Type	N/A	Language	English
Event Type	STATEMENT	Address Type	SWIFT
Message Type	ACC_STATEMENT	Gateway	SWIFT
Processing Org	CALYPARSMCB	Format Type	SWIFT
PO Contact Type	Settlement	Template	MT950
Receiver	ALL	SD Filter	
Receiver Role	Client	Audit Filter	
Rec Contact Type	Settlement		
Grouping		<input type="checkbox"/> Matching	<input type="checkbox"/> Inactive
		<input type="checkbox"/> Do not Send Message	

Account Statement Configuration

Accounts Definition - Authorization mode OFF BANKUS CLIENTACC1 JPY @ CALYCONTROLBRANCH / 48509 - version 0

Account Utilities Reports Process Help

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

Statement Type Default

General

Numbering DDD Last Statement

Zero Balance ☒ Last Date

No Movement ☒ Active From

To

Frequency

Rule DAILY ...

Position

Cash/Sec Cash

Class Client

Type Theoretical

Date Settle

Value Nominal

Payment Based ☐ CAAdjustBook ☐

Message Config

Config 21502

Message Type ACC_STATEMENT

Template MT950

Format SWIFT

Gateway SWIFT

- **Last Date:** The first time the statement is generated, if no date is included in Last Date, the system will issue an initial statement from the start of previous month.

If you want the statement to start on a specific date then you should input a date on the Last Date field.

The recommendation is to value the field with the previous Business Date. When the statement is issued for the first time the Inventory Position for the date in the Last Date field will be the Opening Balance of the Statement

- **Frequency:** Frequency: either a Date Rule or a specific frequency can be chosen. This will determine when the next statement will be generated. Daily frequency is the most common.

ACCOUNT_STATEMENT Scheduled Task:

Task Description	
Task Type:	ACCOUNT_STATEMENT
External Reference:	Account statement MT950
Comments:	Account statement MT950
Description:	Account statement MT950
Execution Parameters	
Attempts:	1
Retry After:	0 minutes
Expected Execution Time (SLA):	5 minutes
JVM Settings:	-Xms512m -Xmx1024m
Log Settings:	
Task Notification Options	
<input type="checkbox"/> Send Emails	<input type="checkbox"/> Publish Business Events
To User:	
Common Attributes	
Task ID	1892
Processing Org	CALYPARSMCB
Trade Filter	
Filter Set	
Pricing Environment	
Timezone	Europe/Paris
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	
Undo Time Minute	
Valuation Date Offset	
From Days	0
To Days	0
Pricer Measures	
Business Holidays	
Task Attributes	
MESSAGETYPE	ACC_STATEMENT
ROLE	Client
LEGALENTITY	
CURRENCIES	
CHECK_FREQUENCY	
EXCLUDE_ACCOUNT_STATUS	
Prerequisite Check	
SD_FILTER	

MESSAGETYPE and ROLE should match the Message Set Up.