



Nasdaq Calypso

MS Trade Interface

Version 5.0.3

Revision 1.0
February 2022
Approved

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Document History

Revision	Published	Summary of Changes
1.0	Apr 2015	New Document
2.0	May 2015	Added release notes for PBFA 2.8.1
3.0	Jul 2015	Added release notes for PBFA 2.11.0
4.0	Jul 2015	Added release notes for PBFA 2.12.0
5.0	Aug 2015	Added release notes for PBFA 2.13.0
6.0	Aug 2015	Updated the release notes for PBFA 2.14.0
7.0	Nov 2015	Updated the release notes for PBFA 2.15.0
8.0	Jun 2019	Updated the release notes for PBFA 3.8.1
9.0	February 2020	Updated the release notes for PBFA 4.0.0
10.0	October 2021	Release Notes are now provided in the PBFA Module Release Notes, and Core Calypso Monthly Release Notes.
11.0	February 2022	Updated for version 5.0.0, 5.0.1, 5.0.2, 5.0.3 - - Technical release only – Version 17.0 compatibility

This document describes the interface between MS and Calypso.

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Introduction

Morgan Stanley (MS) provides execution and clearing services. MS requires an hourly feed of data. This service is a Web-based platform enabling clients to upload their trade data.

The need has come from several Calypso clients to automate the use of this service by having functionality in Calypso to upload the trade data to MS.

The following sections in this document will describe Calypso functionality to address this need.

Interface Design

Scope

Listed derivatives [futures, options on futures and listed options] cleared by Morgan Stanley.

Products supported by the interface include the following:

- Future MM
- Future FX
- Future Dividend
- Future Equity Index
- Future Volatility
- Future Bond
- Future Commodity
- Future Option Bond
- Future Option Dividend
- Future Option MM
- Future Option FX
- Future Option Equity Index
- Future Option Volatility
- ETO Equity
- ETO Equity Index
- ETO Volatility
- CFD Directional
- CFD Pair Trading
- CFD Convertible Arbitrage

Functional Analysis

The new exchange functionality consists of one scheduled task:

- For exporting trade data to MS (INTERFACE_FEED).

Assumptions

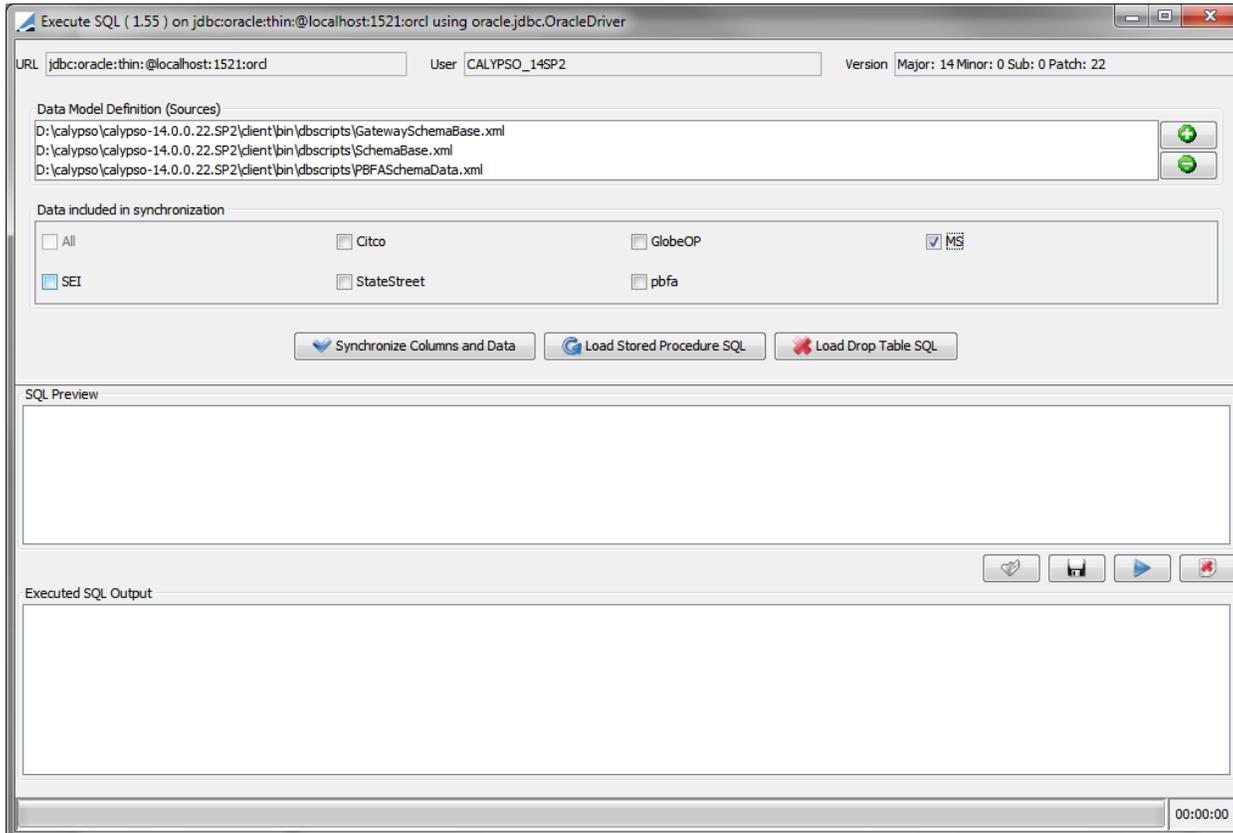
- User has the valid MS User Name and Password to upload Trades (This needs to be Configured on The Scheduled Task)
- All uploading to MS is done in the CSV format.
- All upload with MS is over SFTP protocol.
- User has datauploader - jar in classpath. These are part of the package delivered. Note that if Uploader is used for some other purpose (other than MS), it needs to be licensed separately

List of jars to be in classpath:

- cal-upload.jar
- datauploader-xxx.jar
- edtftpj-pro-xxx.jar
- sjsxp-xxx.jar
- pbfa-xxx.jar

Configuration

All the domain values and mapping types are inserted in the database by running the Execute SQL. In the Execute SQL window, add the “SchemaBase.xml”(found in release), “GatewaySchemaBase.xml” (found in datauploader) and “PBFASchemaData.xml” as shown in the screenshot below:

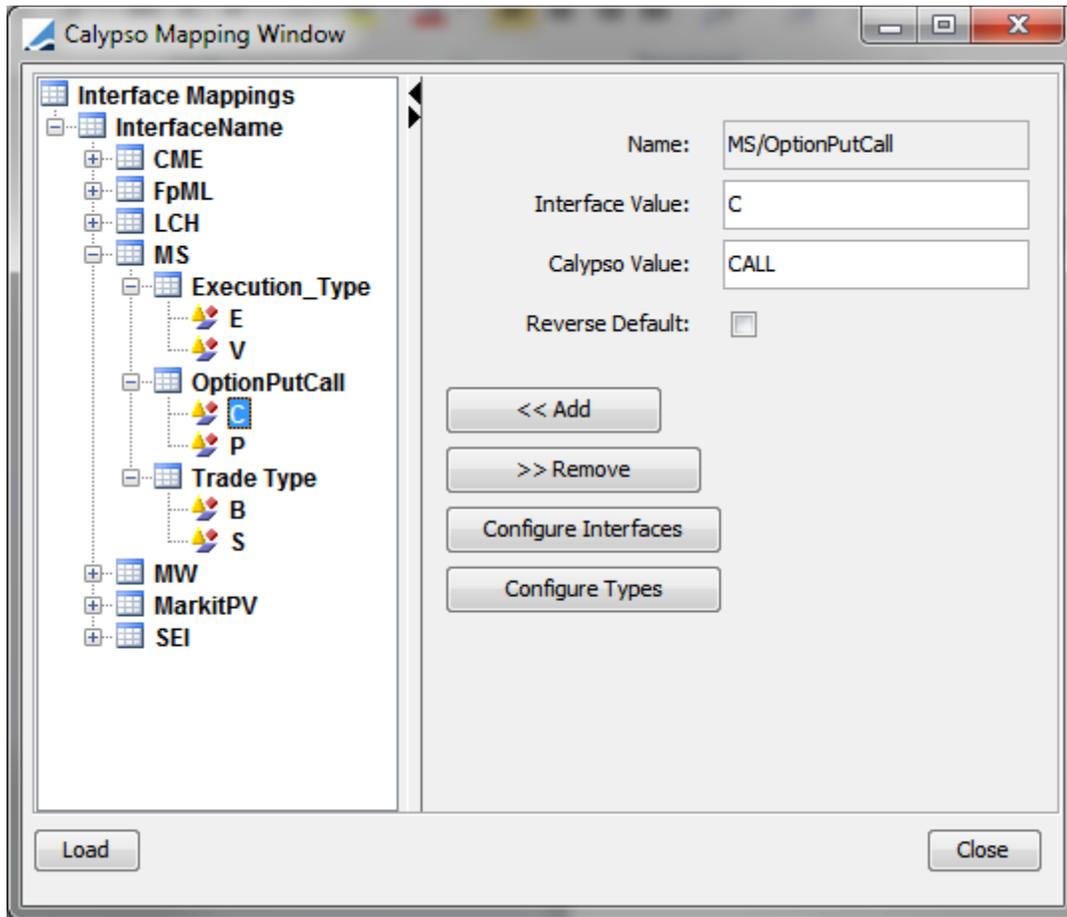


Mapping from Calypso values to the MS values:

All the columns / types of calypso that have different values at MS side need to be mapped with corresponding MS values from the Calypso Mapping window.

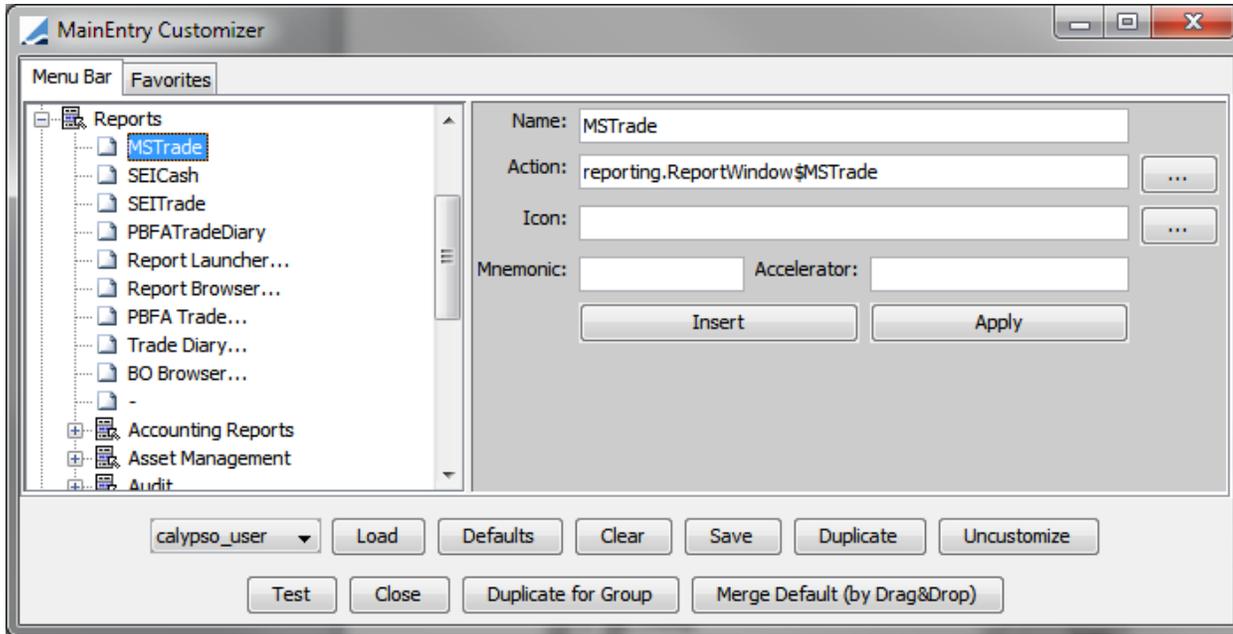
Navigate to the Calypso Mapping window using **Processing > Tools > Calypso Mapping** (menu action `mapping.CalypsoMappingWindow`) from the Calypso Navigator.

The following screenshot shows the calypso mapping window:

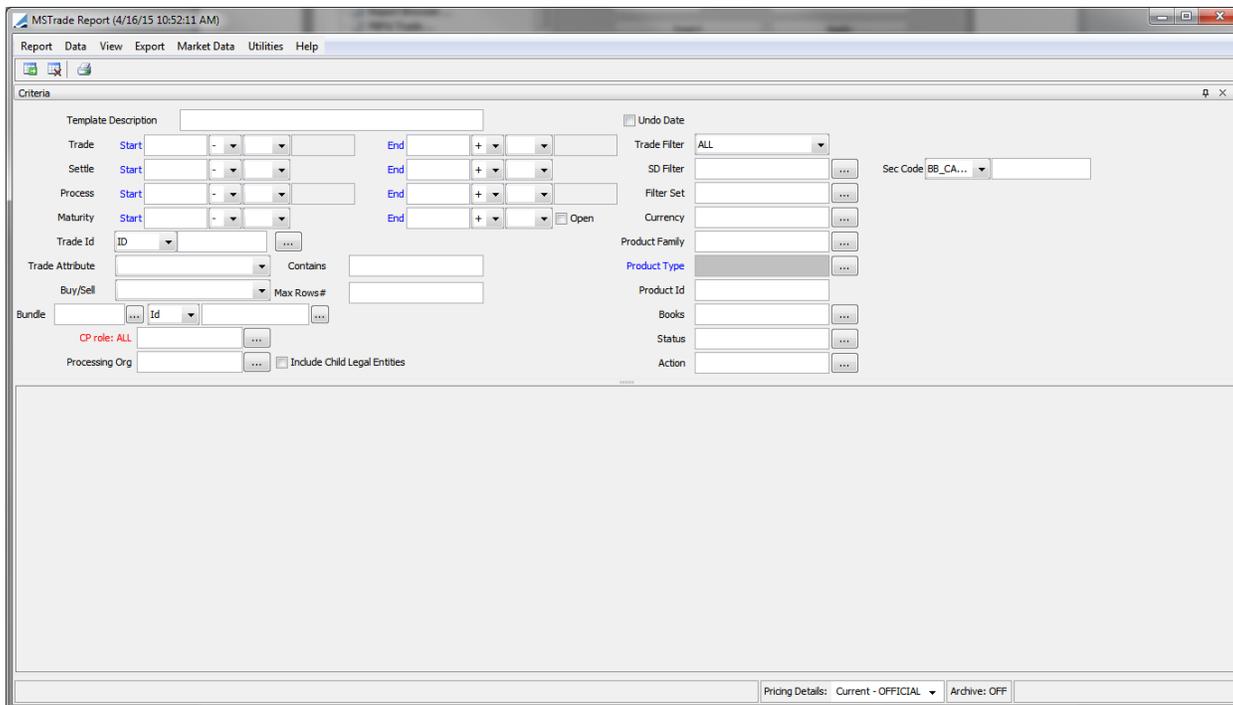


Import Report Template

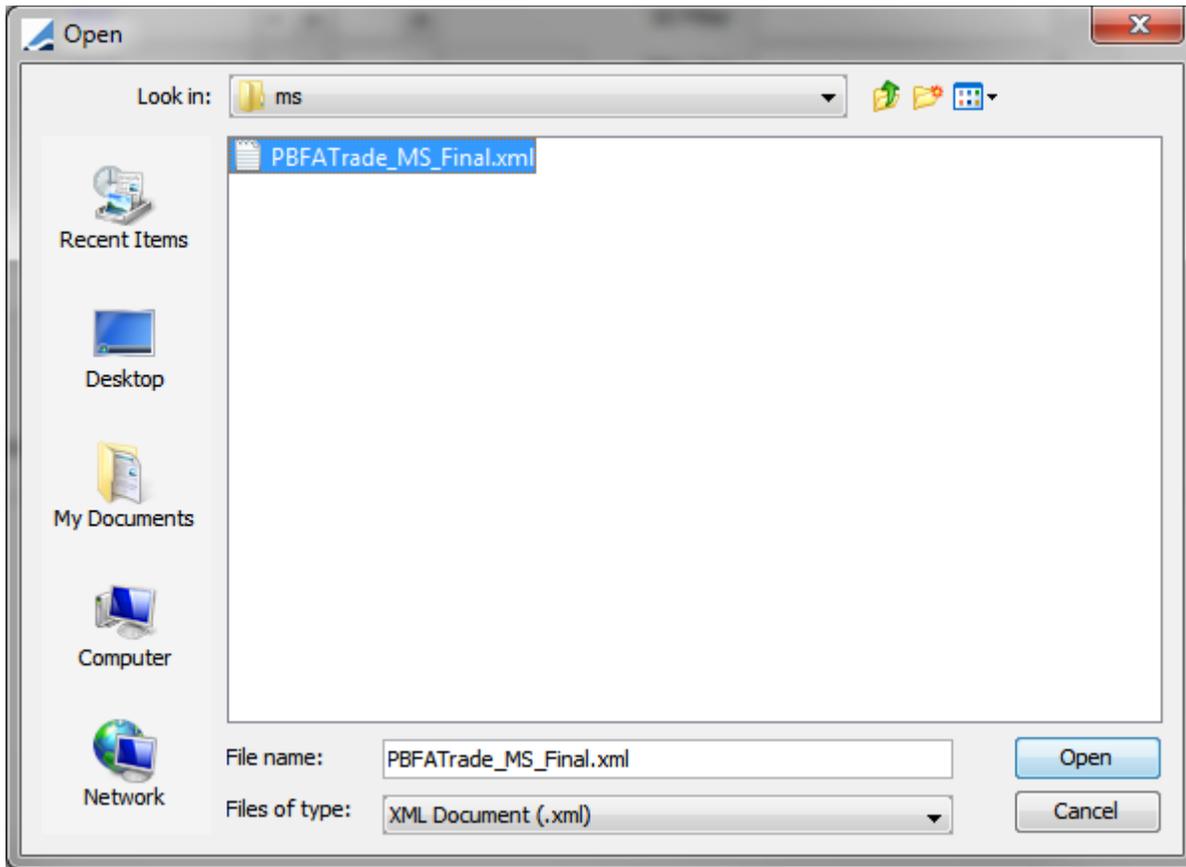
Configure Report Window from the Main Entry Configurator as follows.



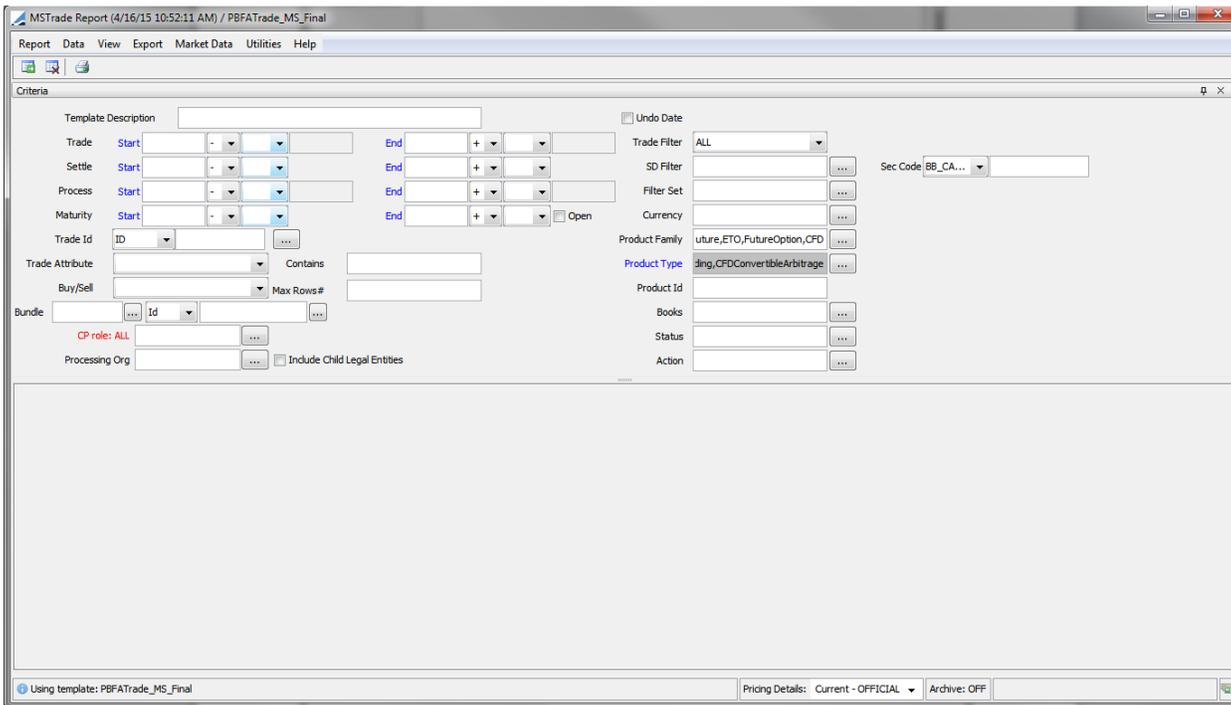
Launch the Report window.



Import the Template (resources/calypso/mapping/ms/PBFATrade_MS_Final.xml) from the menu **Utilities > Import Templates**.



Template imported.



Exporting - Scheduled Task (INTERFACE_FEED):

- This Scheduled task uploads the Trade Report Data to MS.
- This task will be used with a trade filter to select the trades to be sent to MS.
- When you run this task, you can choose the trades from a trade filter or by passing dates as described below. If using scheduled task, create the trade filter first and then use it from the Scheduled Task Window and Save that task.

Scheduled task will use the following attributes to describe where and how the xml file will be sent.

Attribute	Description
Interface Name	Always "MS"
Instance	Give an instance name if multiple instances of same scheduled task need to be run.
Output Folder	C:/Test (To generate Temp Files to Send to MS)
Output File Name	Set the prefix for the output file name.
Report Type	MSTrade
Template Name	Name of the Template
Start Date	->Start Date (mm/dd/yyyy) ->Empty when Using Trade Filter (or) for trades created today.
End Date	End Date (mm/dd/yyyy) ->Empty when Using Trade Filter (or) for trades created today.
TransportType	SFTP
HostName	Host Name
UserName	Login Name
Password	Login Password
Destination	Destination url

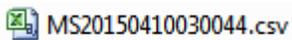
Attribute	Description
Load Type	<Leave Blank>
Proxy Type	DIRECT

2.2.4.1 Output File Name

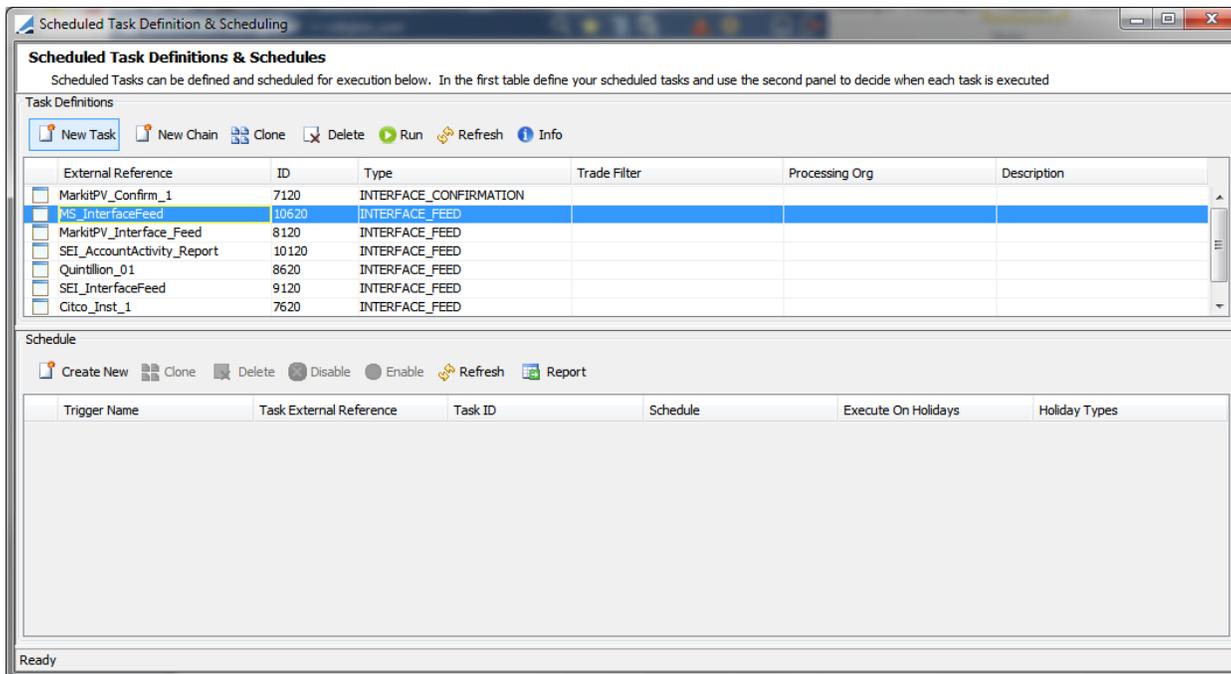
The transformed files will be saved in the output directory specified in the scheduled task attribute “Output Folder” having the file name prefix specified in the scheduled task attribute “Output File Name”.

Output Folder	D:\Output\MS
Output File Name	MS

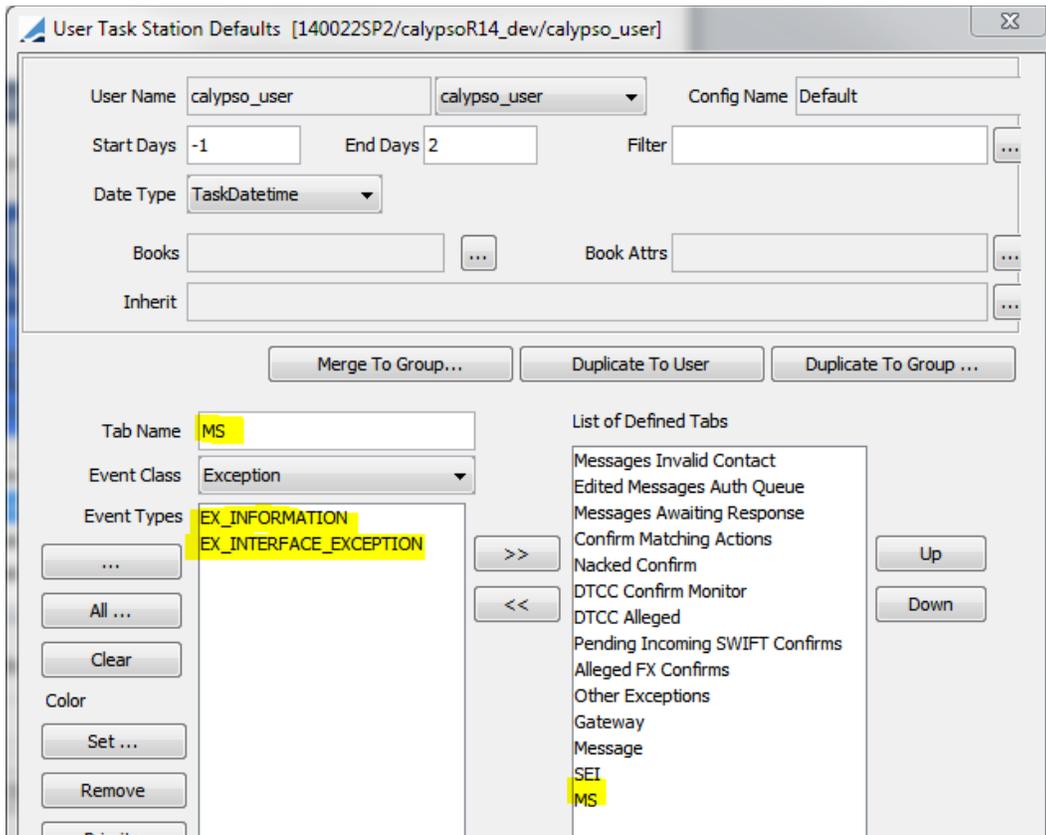
The resultant file name will have the “<prefix_specified><timestamp>.xml”. The below screenshot shows a sample file name.



Below screenshot shows the scheduled task window showing the INTERFACE_FEED scheduled task.



If we want to check if there are any errors during the trade upload to MS using the INTERFACE_FEED scheduled task, we can check the same from the task station. The task station displays all the validation errors that occurred while sending the trades to MS.



The below is the screenshot of task station displaying the errors:

