



Nasdaq Calypso

Swaps Monitor Holiday Integration

Version 18

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Approved

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Document History

Revision	Published	Summary of Changes
1.0	May 2024	First revision for version 18

This document covers Swaps Monitor Holiday Implementation.

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Overview

The implementation is provided via scheduled task SWAPSMONITORHOLIDAY_FEED.

You need to provide two files while running the scheduled task: Codes CSV file and Holiday Data CSV file.

CSV is the only supported format.

FTP support is provided where you can input remote location details to download and import the files.

File Formats

2.1 Codes Files

The Codes CSV file contains two columns: Code and Holiday.

The first column contains a number whereas the second column contains the holiday description.

2.2 Holiday Data File

The Holiday Data CSV file can contain either 3 columns also called (TriCol) or 5 columns (Deltas layout).

2.2.1 Tri Col Holiday Data Format

The first column is a date.

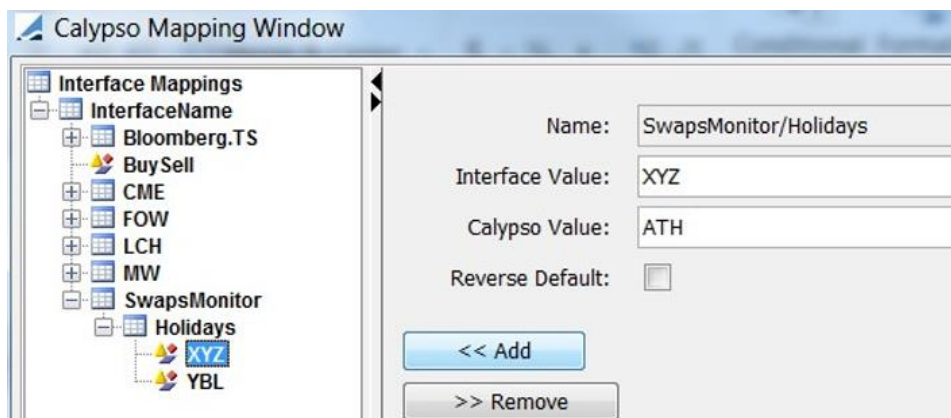
The second column is a holiday code.

The third column contains a number, or g or w.

- g indicates a good business day so the date will be saved as a working day.
- w indicates a weekend so the date will be stored as a non-working day (holiday)
- If the 3rd column contains a number, this number will be picked from the Codes file and the description against that number in the Codes file will be set as comment against the date in calypso.

The TriCol data file corresponds to “NEW” action in Calypso.

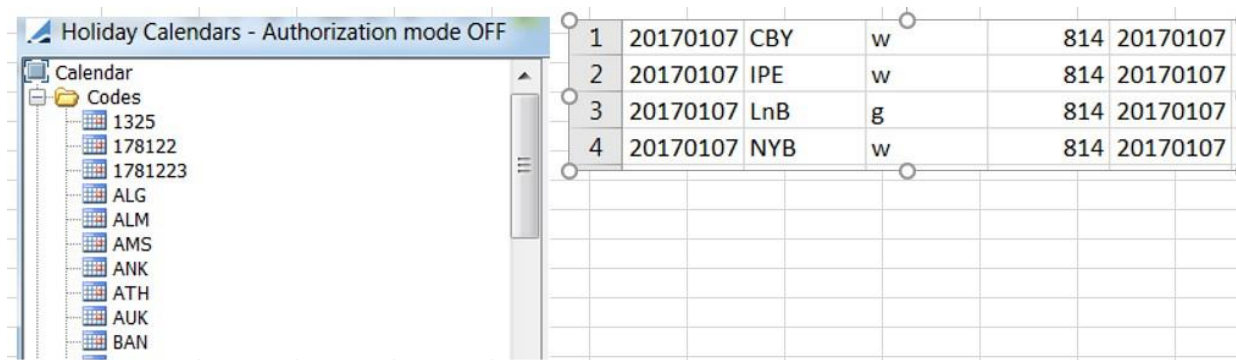
There needs to be a mapping present in the Calypso Mapping Table as shown below.



Name = SwapsMonitor/Holidays.

This interface mapping is required to map the data coming from the holiday data file to a holiday code defined in Calypso.

The value mentioned in the second column of the holiday data file both for TriCol and Deltas Layout should be mapped to a holiday code present in Calypso.



1	20170107	CBY	w	814	20170107		
2	20170107	IPE	w	814	20170107		
3	20170107	LnB	g	814	20170107		
4	20170107	NYB	w	814	20170107		

Example:

Name:	SwapsMonitor/Holidays
Interface Value:	CBY
Calypso Value:	ATH

The value CBY in the first row of the file is mapped to the Calypso holiday code ATH.

One to many mappings is possible as well using comma-separated codes:

Name:	SwapsMonitor/Holidays
Interface Value:	YBL
Calypso Value:	AUN,BLT

The value YBL from the holiday data file is mapped to both Calypso holiday codes AUN and BLT.

Import Example

CODE	HOLIDAY
1	ADULTS

Calypso Mapping Window

- Interface Mappings
 - InterfaceName
 - Bloomberg.TS
 - Buy Sell
 - CME
 - FOW
 - LCH
 - MW
 - SwapsMonitor
 - Holidays
 - XYZ
 - YBL

Name: SwapsMonitor/Holidays

Interface Value: XYZ

Calypso Value: ATH

Reverse Default: ☐

<< Add

>> Remove

Configure Interf...

Configure Types

	A	B	C
1	20170101	XYZ	1
2	20170202	XYZ	g

The Codes file contains 1 as ADULTS.

The Holiday Data file contains XYZ which is mapped to the ATH holiday code in Calypso.

After running the scheduled task the following dates are created:

Holiday Calendars - Authorization mode OFF

- Calendar
 - Codes
 - 1325
 - 178122
 - 1781223
 - ALG
 - ALM
 - AMS
 - ANK
 - ATH
 - AUK
 - BAN
 - BAS
 - BEI
 - BEJ
 - BEL
 - BOG
 - BRA
 - BRU
 - BSB
 - BUC
 - BUD
 - CAT

Name: ATH

Non Business: ☐ Mon ☐ Tue ☐ Wed ☐ Thu ☐ Fri ☒ Sat ☒ Sun

Currency: EUR ISO Code: GRAT

Athens

Description:

Generic Dates: Set ...

Specific Dates: Working Day

Date	Comment	Working Day
01/01/2017	ADULTS	<input type="checkbox"/>
02/02/2017	Good Business Day	<input checked="" type="checkbox"/>

2.2.2 Deltas Layout Format

The deltas layout format contains 5 columns.

This format is considered as AMEND action by Calypso.

The status of the date mentioned in the first column will be amended/changed with the status mentioned in the 4th column.

The behavior of the status remains the same where g stands for good business day, w stands for weekend, and if it contains a number then the number will be derived from the Codes file.

Scheduled Task

Task Description

Task Type: SWAPSMONITORHOLIDAY_FEED

External Reference:

Comments:

Description:

Execution Parameters

Attempts: 1

Retry After: 0 minutes

Expected Execution Time (SLA): minutes

JVM Settings: -Xms512m -Xmx1024m -XX:MaxPermSize=256m

Log Settings:

Task Notification Options

☐ Send Emails

☐ Publish Business Events

To User:

Common Attributes

Task ID	
Processing Org	
Trade Filter	
Filter Set	
Pricing Environment	
Timezone	America/New_York
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	
Undo Time Minute	
Valuation Date Offset	
From Days	
To Days	
Pricer Measures	
Business Holidays	

Task Attributes

TYPE	Download and Import
TransportType	FTP
HostName	10.14.70.109
UserName	calypso
Password	calypso
Codes File Location	D:\SwapsMonitorHolidayIntegrationTest\
Codes File Name	codes.csv
Holiday Data File Name	regions.csv
Holiday Data File Location	D:\SwapsMonitorHolidayIntegrationTest

Task Attributes

Type – Select “Download and Import” or “Import to Calypso”.

If the files are located locally , the option “Import To Calypso” should be selected and the other attributes namely host name , user name , password and transport type are not applicable.

If the files are located at a remote location, the option “Download and Import” should be selected.

Other details as shown should be provided which give information about the remote location.

Holiday Data File Name - Holiday Data File name can contain either 1 or more data files separated by commas.

If the option selected is Download And Import , the data from the remote location will be saved in a temp location i.e. the same location where the holiday data file is downloaded.

The acknowledgement files and translated CUDs will be present in the same location as well.