



# Nasdaq Calypso

## Sales Margin Analysis

### Version 18

Revision 1.0

February 2024

Approved

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### *Document History*

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

**The Sales Margin analysis allows showing sales margins for FX, FX Option and Cash trades (money market and structured flows).**


**The Sales Margin analysis is configured in the Analysis Designer, and can be viewed in the Calypso Workstation.**

# 1. Sales Margin

## 1.1 Overview

To run a Sales Margin analysis , you first need to define the Sales Margin parameters.

You can define a set of parameters from one of the following windows:

- From the Calypso Navigator, navigate to **Configuration > Reporting & Risk > Analysis Designer**. Right-click a SalesMargin folder in Analysis Designer, and choose "New Analysis" to add a parameter configuration. You will be prompted to enter a configuration name.
- From the Calypso Navigator, navigate to **Configuration > Reporting & Risk > Calculation Server**. Select the type SalesMargin then click  next to the field "Params". It brings up the Analysis Designer previously described.

The parameters differ depending on the types of sales margin you want to display. See below for details.

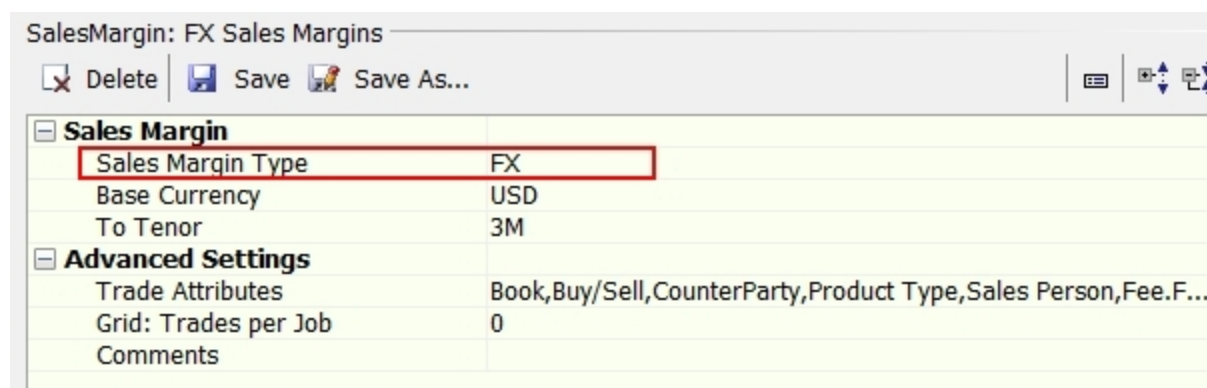
Risk reports can be run using the following methods:




- Using the scheduled task RISK\_ANALYSIS to save results to the database and/or to a file - Saved results can be viewed in the Calypso Workstation using the risk servers.
- In real-time using the risk servers - The results are displayed in the Calypso Workstation.

► Refer to Calypso Workstation documentation for details.

## 1.2 FX Sales Margin

### Parameters



SalesMargin: FX Sales Margins	
<div>  Delete            Save            Save As...         </div>	
<b>Sales Margin</b>	
Sales Margin Type	FX
Base Currency	USD
To Tenor	3M
<b>Advanced Settings</b>	
Trade Attributes	Book,Buy/Sell,CounterParty,Product Type,Sales Person,Fee.F...
Grid: Trades per Job	0
Comments	

[Sample FX Sales Margin parameters](#)

- » Complete the parameters details:

**Sales Margin Type** - Select FX.

**Base currency** - Select as needed.

**To Tenor** - Select as needed - The report will display the sales margins between the valuation date and valuation + To Tenor.

**Trade Attributes** - Select the attributes relevant to FX sales margins:

Selected Elements:
Book
Buy/Sell
CounterParty
Product Type
Sales Person
Fee.FAR_MARGIN.Amount
Fee.FAR_MARGIN.Currency
Fee.FAR_MARGIN.Upfront Fee Settlement Date
Fee.SPOT_MARGIN.Amount
Fee.SPOT_MARGIN.Currency
Fee.SPOT_MARGIN.Upfront Fee Settlement Date
Trade Id

**Grid: Trades per Job** - Number of trades per calculator if using a dispatcher.

**Comments** - Enter as needed.

## Report

FX Sales Margin								
Margin Type	Book	Buy/Sell	Margin Ccy	Sales Person	SPOT MARGIN	FAR MARGIN	CounterParty	Product Type
▼ Far Points Margin	Global	Buy	USD	Joe W	6,375.86	2,392.12	CP	
Trade : 27433	Global	Buy	USD	Joe W	1,050	598.03	CP	FXSwap
▼ Far Spot Margin	Global	Buy	USD	Joe W	1,050	598.03	CP	
Trade : 27433	Global	Buy	USD	Joe W	1,050	598.03	CP	FXSwap
▼ Points Margin	Global	Buy	USD	Joe W	2,137.93	598.03	CP	
Trade : 27431	Global	Buy	USD	Joe W	460		CP	FX
Trade : 27432	Global	Buy	USD	Joe W	627.93		CP	FXForward
Trade : 27433	Global	Buy	USD	Joe W	1,050	598.03	CP	FXSwap
▼ Spot Margin	Global	Buy	USD	Joe W	2,137.93	598.03	CP	
Trade : 27431	Global	Buy	USD	Joe W	460		CP	FX
Trade : 27432	Global	Buy	USD	Joe W	627.93		CP	FXForward
Trade : 27433	Global	Buy	USD	Joe W	1,050	598.03	CP	FXSwap

[Sample FX Sales Margin report](#)

## 1.3 FX Option Sales Margin

### Parameters

SalesMargin: FX Options Sales Margin

☐ Delete
 ☐ Save
 ☐ Save As...

<b>Sales Margin</b>	
Sales Margin Type	FXOption
Base Currency	USD
To Tenor	3M
<b>Advanced Settings</b>	
Trade Attributes	Book,Buy/Sell,CounterParty,Product Type,Sales Person,...
Grid: Trades per Job	0
Comments	

#### Sample FX Option Sales Margin parameters

- » Complete the parameters details:

**Sales Margin Type** - Select FXOption.

**Base currency** - Select as needed.

**To Tenor** - Select as needed - The report will display the sales margins between the valuation date and valuation + To Tenor.

**Trade Attributes** - Select the attributes relevant to FX Option sales margins:

Selected Elements:

Book
Buy/Sell
CounterParty
Product Type
Sales Person
Trade Id
Fee.FXOPT_MARGIN.Amount
Fee.FXOPT_MARGIN.Currency
Fee.FXOPT_MARGIN.Upfront Fee Settlement Date

**Grid: Trades per Job** - Number of trades per calculator if using a dispatcher.

**Comments** - Enter as needed.

## Report

FX Options Sales Margin							
Book	Product Type	Buy/Sell	Sales Person	Margin Ccy	FXOPT_MARGIN	Margin Date	CounterParty
Global	FXOption	Buy	Joe W	EUR	-3,870.97	24-NOV-21	CP
Global							

#### Sample FX Option Sales Margin report

## 1.4 Money Market Sales Margin

## Parameters

SalesMargin: MM Sales Margin

<b>Sales Margin</b>	
Sales Margin Type	Money-Market
Base Currency	USD
To Tenor	3M
<b>Advanced Settings</b>	
Trade Attributes	Trade Id,Book,Buy/Sell,CounterParty,Product Descriptio...
Grid: Trades per Job	0
Comments	

### Sample Money Market Sales Margin parameters

- » Complete the parameters details:

**Sales Margin Type** - Select **Money-Market**.

**Base currency** - Select as needed.

**To Tenor** - Select as needed - The report will display the sales margins between the valuation date and valuation + To Tenor.

**Trade Attributes** - Select the attributes relevant to Money Market sales margins:

Selected Elements:

Trade Id
Book
Buy/Sell
CounterParty
Product Description
Product Type
Sub Type
Trade Currency
TradeStatus
Sales Person
Fee.MM_MARGIN.Amount
Fee.MM_MARGIN.Currency
Fee.MM_MARGIN.Upfront Fee Settlement Date

**Grid: Trades per Job** - Number of trades per calculator if using a dispatcher.

**Comments** - Enter as needed.

## Report

MM Sales Margin							
Book	Product Type	Buy/Sell	Sales Person	Trade Id	Margin Amount	Trade Currency	CounterParty
Global	StructuredFlows	Buy	Joe W	27937	3,200	USD	CP
Global	Cash	Sell	Joe W	27934	1,500	USD	CP
Global					4,700		

### Sample Money Market Sales Margin report

