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Nasdaq Calypso

Trade Diary

Version 18

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Approved

1. Trade Diary Report

The Trade Diary displays all trade events and trade lifecycle events for a selected period processed by the Diary engine: new trades, payments, rate resets, terminations, collateral activity, rerate, etc.

It supports all products.

By default, Rate Reset entries are created for 365 days. You can add more days to the domain "TradeDiaryParameters":

Value = RateResetPeriod

Comment = <additional number of days>

Example, if you set Comment = 100, Rate Reset entries are created for 465 days.

1.1 Diary Engine Configuration

The Diary engine is configured in the Engine Manager of Web Admin: event subscription and engine parameters.

You may need to add this engine if it is not available for configuration: Create a new engine called DiaryEngine with class name `com.calypso.engine.diary.DiaryEngine`.

It subscribes to the following events:

- PSEventTrade
- PSEventPriceFixing
- PSEventProcessTrade
- PSEventRateReset
- PSEventFXRateReset

The event filter VerifiedEventFilter should be set on the Diary engine. By default, only VERIFIED trades will appear in the Trade Diary.

The following engine parameters apply to the Diary engine.

- DIARY_ALL_TRADE_AMENDMENT - When true, we create a diary entry "Trade Amend" each time an existing diary entry is modified. Otherwise, a diary entry "Trade Amend" is created only for future diary events.
- IGNORE_ACTION - Comma-separated list of trade actions to be ignored by the engine.

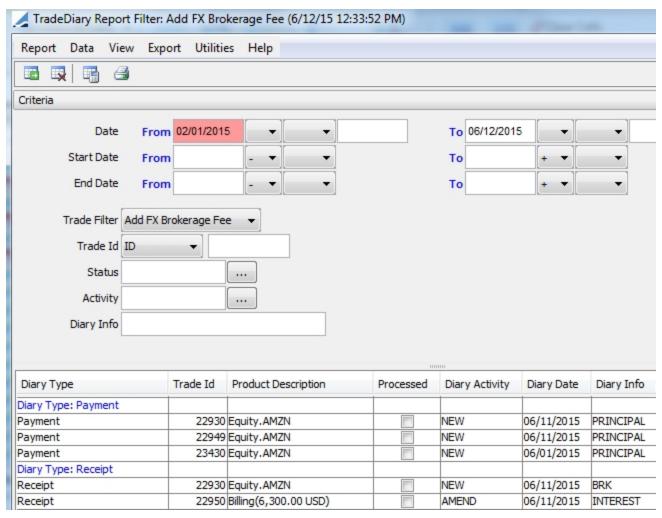If the engine parameters are not available for selection, you can add them to the domain "engineParam".

The Diary engine can be started from the Engine Manager in Web Admin.

▶ Please refer to Calypso Web Admin documentation for complete details.

1.2 Sample Trade Diary Report

From the Calypso Navigator, navigate to **Reports > Trade Diary** to bring up the Trade Diary report.

Partial picture of Trade Diary report

> ⓘ **[NOTE: You can configure the columns. Sort columns, subheadings and subtotals have to be explicitly specified. Choose Help > Menu Items for details]**

The maximum number of rows loaded by the Trade Diary can be set in the user access permission attribute "Max.TradeDiary".

- » You can check / uncheck **View > Show Frame > Criteria** to display / hide the search criteria.
- » Specify search criteria as applicable and click 🖥 to load the corresponding trades.
    - – The Date filters the Diary Date, and the Start and End Dates filter the Diary Creation Date.

The From and To times can be set in the form HH:MM:SS AM or HH:MM:SS PM. They only apply if "Activity Report" is checked.

– If Activity Report is checked, the Creation Date filters the Diary Creation date.

– The fields "Diary Type" and "Diary Activity" allow filtering trade events and trade lifecycle events.

– Check "Check Processing" to check if the resets or corporate actions have been processed. The Processed column will appear checked if they have been processed.

– Check "Activity Report" to display trade amendments. They are not displayed otherwise.

– Check "Include Canceled Diary" to display canceled trades. They are not displayed otherwise.

– Check "Security Activity" to display activity of security-based trades only (fixed income trades and trades with fixed income underlyings, and equity derivatives trades).

– Check "Filter Same Day" to exclude diary events created and canceled the same day.

» You can select a template, and click ⊞ to display the number of objects that will be loaded from the database, before loading the report.

» You can click 🖨 to print the report results.

Note that for the Pivot view and the Aggregation view, the print icon is disabled.

You can use [Ctrl+P] or [Ctrl+L] to print the report, or you can export the report to Excel and print it from there.

Trade Diary Details

Diary Type	Description	Diary Date	Diary Start Date	Diary End Date
Amortization	Not currently used.	N/A	N/A	N/A
Assimilation	Bond trades only - Does not apply to "Re-Issue" bonds. New trade - Assimilation.	Bond Assimilation Date	Bond Assimilation Date	Bond Assimilation Date
Call Exercise Put Exercise	New trade - Option exercise - Cash settlement information associated with a trade. Bermudan: There is one entry for each expiration date in the expiration schedule.	Exercise / Termination Date European / American: Delivery Date Bermudan: Schedule Expiration Date	Exercise / Termination Date European: Maturity Date American: Trade Settle Date (First Exercise Date) Bermudan: Schedule Expiration Date	Exercise / Termination Date European / American: Maturity Date Bermudan: Schedule Expiration Date
CFD Corporate Action	CFD Trades only. New trade from CFD Termination - Corporate action on underlying	Corporate Action Date	CFD Termination Date	Not set.

Diary Type	Description	Diary Date	Diary Start Date	Diary End Date
	instrument.			
CFD Reset	CFD Trades only. New trade from CFD Termination - There is one entry for each CFD Reset.	CFD Reset Date	CFD Reset Date	Not set.
Collateral Initial	New trade - Repo collateral on Repo / Security Lending trade date.	Trade Date	Trade Date	Trade Date
Collateral Return	New trade - Repo collateral on Repo / Security Lending end date.	Maturity Date	Maturity Date	Maturity Date
Commodity Fut First Delivery	New trade - First delivery date for Commodity Futures.	Future First Delivery Date	Future First Delivery Date	Future First Delivery Date
Coupon	Bond trades only. New trade - There is one entry for each INTEREST cashflow.	Cashflow Payment Date	Cashflow Payment Begin Date	Cashflow Payment End Date
Corporate Action	ETO Equity trades only. Close out trade from corporate action on underlying instrument.	Trade Settlement Date	Trade Settlement Date	Trade Settlement Date
FXReset	FX rate fixing.	Cashflow Settlement Reset Date	Cashflow Settlement Reset Date	Cashflow Settlement Reset Date
FXTakeUp	FX Option Forward trades only. There is one entry for each FX Takeup.	FX Take up date	FX Take up date	FX Take up date
Fee	New trade - Fee associated with a trade. There is one entry for each fee.	Fee Date	Fee Start Date	Fee End Date
Interest Cleanup	Interest cleanup on Repo / Security lending trades.	Interest Cleanup Date	Interest Cleanup Date	Interest Cleanup Date
Maturity	New trade - Maturity of trade product.	Maturity Date	Maturity Date	Maturity Date
New Trade	New trade.	Trade Date	Trade Date	Trade Date
Notification	Not currently used.	N/A	N/A	N/A
Open Termination	Not currently used.	N/A	N/A	N/A
Payment	New trade - There is one entry for	Cashflow	Cashflow Payment	Cashflow

Diary Type	Description	Diary Date	Diary Start Date	Diary End Date
Receipt	each cashflow.	Payment Date	Begin Date	Payment End Date
PriceFixing	Price fixing.	Price Fixing Date	Price Fixing Date	Price Fixing Date
Rate	Repo / Security Lending rerate.	Rerate Date	Rerate Date	Rerate Date
RateReset Spread RateReset	Rate / spread reset.	Cashflow Reset Date	Cashflow Payment Begin Date	Cashflow Payment End Date
Re-Issue	"Re-Issue" Bond trades only. New trade - Assimilation.	Bond Assimilation Date	Bond Assimilation Date	Bond Assimilation Date
Redemption	Bond trades only. New trade - Bond maturity.	Bond Maturity Date	Bond Issue Date	Bond Maturity Date
Repricing	Repo / Security Lending repricing.	Repricing Date	Repricing Date	Repricing Date
Roll Over	Repo / Security Lending rollover.	Maturity Date	Maturity Date	Maturity Date
SDI Customization	Default SDI modification.	Trade Updated Date	Trade Updated Date	Trade Updated Date
Security Delivery Security Receipt	New trade - Trade security settlement.	Trade Settlement Date	Trade Date	Trade Settlement Date
Security Substitution	Repo / Security Lending substitution.	Trade Updated Date (Substitution Date)	Trade Updated Date (Substitution Date)	Trade Updated Date (Substitution Date)
SettleInterest	Repo / Security Lending interest modification.	Settle Interest Date	Maturity Date	Maturity Date
Specific Reset/Rerate	Specific reset.	Specific Reset Date	Specific Reset Date	Specific Reset Date
Termination	Trade termination.	Termination Date	Termination Date	Termination Effective Date Date
Trade Allocation	Trade allocation.	Trade Settlement Date	Trade Settlement Date	Trade Settlement Date
Trade Amend	Only appears if "Activity Report" is checked. Trade amendment.	Trade Updated Date	Not set.	Not set.

Diary Type	Description	Diary Date	Diary Start Date	Diary End Date
Trade Cancel	Only appears if "Include Canceled Diary" is checked. Trade cancellation.	Trade Updated Date	Not set.	Not set.
Trade Settlement	New trade - Trade cash settlement	Trade Settlement Date	Trade Settlement Date	Trade Settlement Date
Trade Transfer	Trade transfer (book transfer, counterparty transfer, equity forward settlement).	Transfer Date	Transfer Date	Trade Settlement Date
WI Auction	Only appears if "Activity Report" is checked. "When-Issue" Bond trades only. New trade - Auction.	Bond Auction Date	Bond Auction Date	Bond Auction Date