Nasdaq Calypso

Trade Browser

Version 18

Revision 1.0

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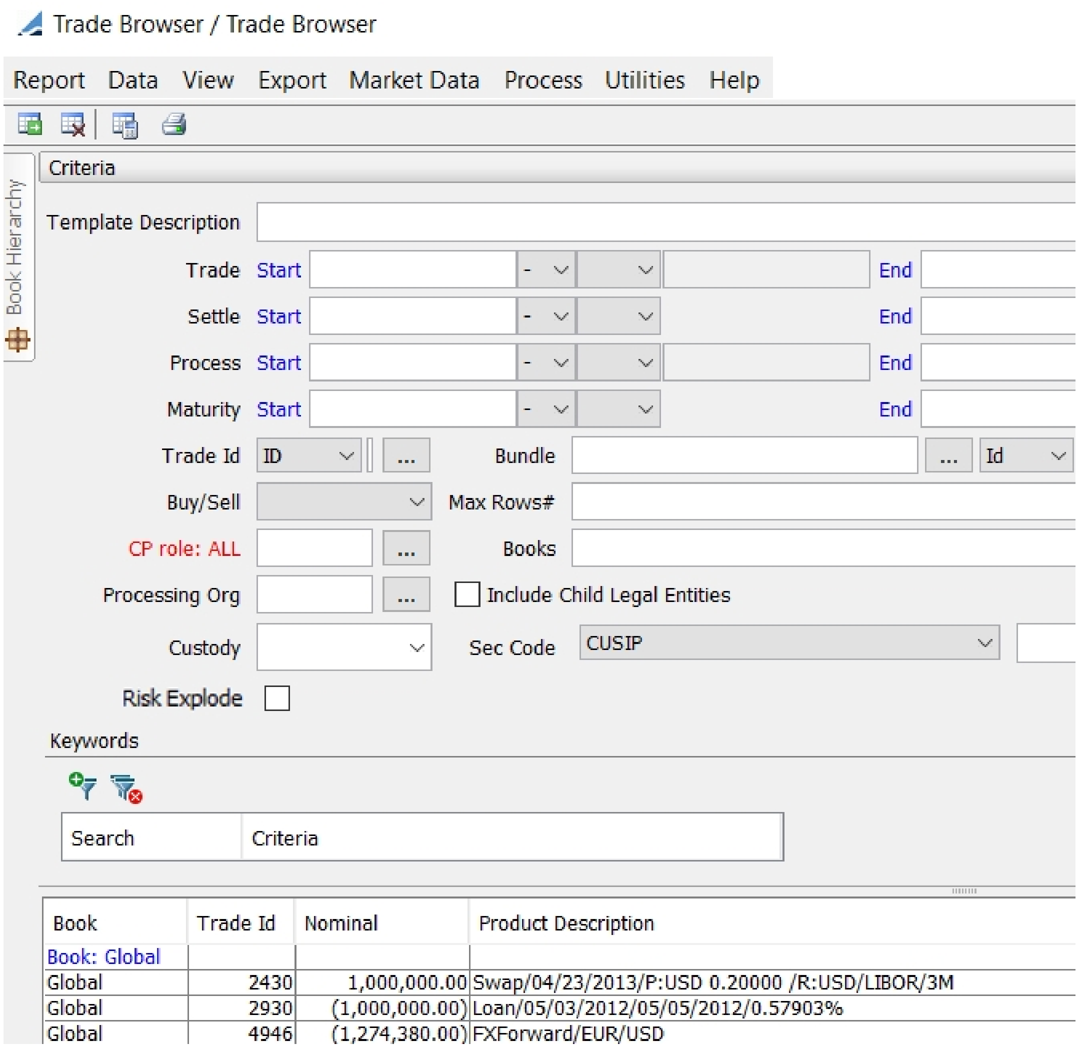
Approved

1. Trade Browser

This document describes how to use the Trade Browser report.

The Trade Browser Report displays information about the trades entered in the system.

From the Calypso Navigator, navigate to **Deal Management > Trade Browser** to bring up the report.



Partial picture of Trade Browser

[NOTE: The columns of this picture have been configured. Sort columns, subheadings and subtotals have to be explicitly specified. See Help > Menu Items for details]

- You can check / uncheck **View > Show Frame > Criteria** to display / hide the search criteria.
- You can change the pricing details at the bottom of the window - By default, the pricing environment comes from the User Defaults, and the valuation date is the current date and time.

» Specify search criteria as applicable and click to load the corresponding trades.

The Start and End times can be set in the form HH:MM:SS AM or HH:MM:SS PM.

Undo Date - You can check "Undo Date" and specify a date and time. The Trade Browser will display the version of the trades as of the selected date and time, provided Trade Audit is enabled on your system.

Process Date – This date allows loading trades by "Updated Date".

CP role: ALL – You can double-click the label "CP role: ALL" to select a trade counterparty role. The selected role is used for filtering even if no legal entity is selected. For example, if you set the counterparty role to Clearer, only trades that have a trade counterparty with role Clearer will be loaded.

Risk Explode - To explode trades with respect to the <product type>RiskExplode API.

Keywords - See below.

Excl. Underlying products (Next to Sec Code field) - When checked, trades with underlying products (like warrants) of specified sec code are not loaded.

Product Desc - To select trades for which the product description contains the specified string.

Use OR With Currency - When checked, the system looks for selected Trade Currency OR Product Currency. Otherwise, it checks for Trade Currency only.

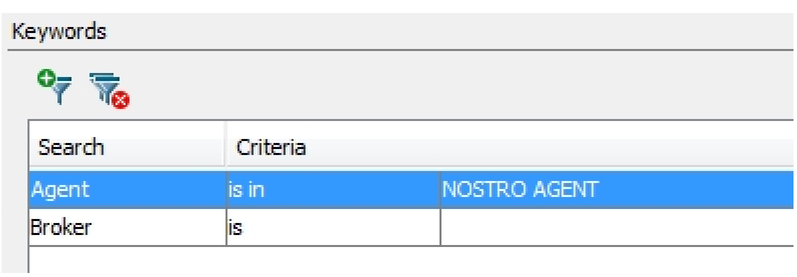
» You can select a template, and click to display the number of objects that will be loaded from the database, before loading the report.

» You can click to print the report results.

NOTE: 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 Keywords



» Click to add a filter on a trade keyword. You can select as many trade keywords as needed.

» For each trade keyword, select an operator and select or enter a value.

Performance Improvement

Environment property MIN_PRODUCT_IDS_IN_GTT is the minimum number of product ids to load to switch to a global temporary table to prevent full scan queries. Default is 100, minimum value is 0, maximum value is 950.

This only applies when using SecCode in Trade Browser criteria and with trade filter ALL. This does not apply to Repo and Seclending product types.

Trade Browser Report Results

You can click any column heading to sort the results based on that column.

You can right-click any row to invoke the functions of the report menus. See **Help > Menu Items** for details. In particular, you can apply an action to a trade, and bring up related items like transfers, messages, etc.

Note on Structured Flow Trades

The domain “Structured_Flows_Forward_Settle_Notional” controls the display of notional columns for structured flow trades. If it contains true, the Current Notional and Outstanding Notional amounts are displayed before the Settle Date. They are displayed as Zero otherwise.

Note on Cash Trades

The domain “Cash_Forward_Settle_Notional” controls the display of notional columns for cash trades. If it contains true, the Current Notional and Outstanding Notional amounts are displayed before the Settle Date. They are displayed as Zero otherwise.

Custom Fields

You can configure custom fields using the Configuration Field window.

▶ See [Configuration Fields] for details.

Process Menu

You can choose "Add Generic Comment" from the Process menu to add comments to a trade.

You can choose "Generate Free Messages" from the Process menu to generate free format messages MTn99 for the selected trade.

▶ Refer to Calypso Messages documentation for details.

Reconciliation Integration

You can display Reconciliation results in the Trade Browser provided you have configured and executed a reconciliation config for the Trade object.

The following columns can be displayed:

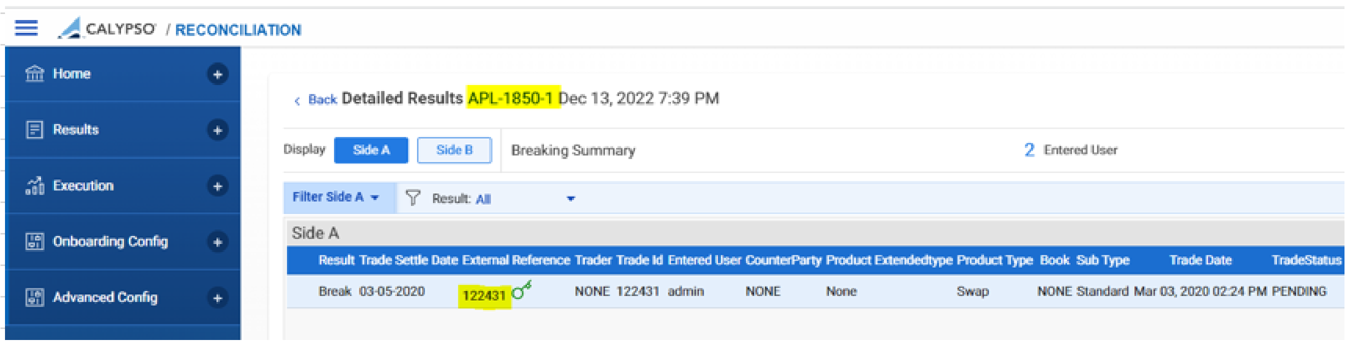
- Trade Recon Status_<recon config name>

- Trade Recon Process Date_<recon config name>

Example:

Entered User	Long Short	Recon.Trade Recon Process Date_REG-RC	Recon.Trade Recon Status_REG-RC
calypso_user	Long	5/13/22 4:38:35.563 AM EDT	MATCHED

If you are connected to the Reconciliation portal, you can right-click a trade and choose **Show > Reconciliation** to view the corresponding reconciliation details.



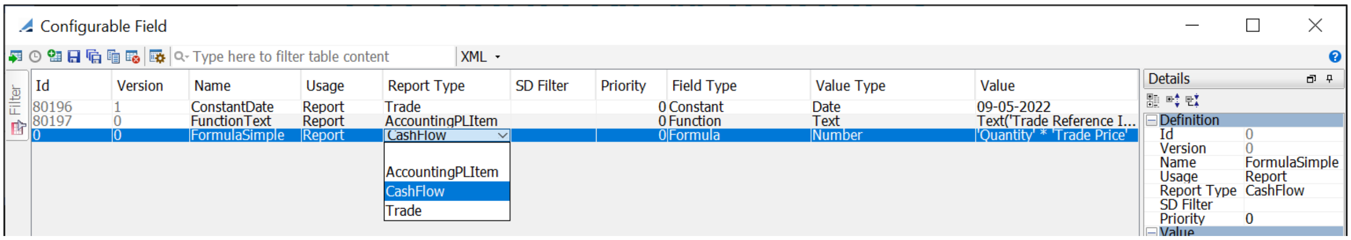
▶ Please refer to Calypso Reconciliation documentation for details on defining a reconciliation config and running the Reconciliation services.

2. Configuration Fields

The Configuration Field window allows configuring custom fields for a few reports.

You can open the Configuration Field window using the Calypso Navigator (menu action `refdata.configurablefield.ConfigurableFieldWindow`).

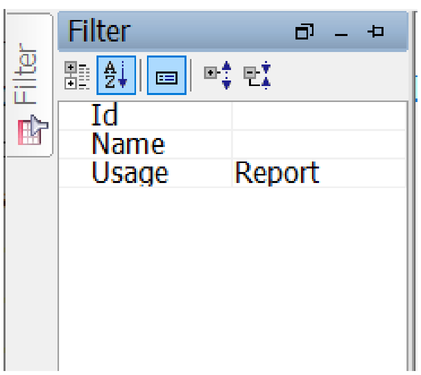
Custom fields are currently supported for the following reports: AccountingPLItem, CashFlow, Trade.



Configuration Filter window

» All existing filters are loaded by default.

You can filter the list of configuration filters using the Filter tab, as needed.



» You can click  to configure the column display.

» Configuration Filters are identified by their name throughout the system.

Creating Configuration Filters for the Reports

» Click  to create a new Configuration filter.

» Enter the fields described below in the Details area.

» Click  to save your changes.

Fields Details

<table>
<tr><th>Fields</th><th>Description</th></tr>
<tr><td>Id</td><td>ID generated by the system upon saving.</td></tr>
<tr><td>Version</td><td>Version number generated by the system upon saving.</td></tr>
<tr><td>Name</td><td>Enter a name for the custom field.

The field will be displayed in the report as "<report type> Config Field.<name>" - Example: If report type = Trade and Name = FutureSettleDate, the field in the report is displayed as "Trade Config Field.FutureSettleDate".</td></tr>
<tr><td>Usage</td><td>Only "Report" is currently available.</td></tr>
<tr><td>Report Type</td><td>Select the report type where the custom field should be displayed. You can select:
• AccountingPLItem
• CashFlow
• Trade</td></tr>
<tr><td>SD Filter</td><td>Select a static data filter as needed.</td></tr>
<tr><td>Priority</td><td>Set the priority. 0 is the highest priority.</td></tr>
<tr><td>Field Type</td><td>Select the type of field.

Constant: A constant - Text, Date or Number.
<table>
<tr><th>Field Type</th><th>Value Type</th><th>Value</th></tr>
<tr><td>Constant</td><td>Date</td><td>05-11-2022</td></tr>
<tr><td>Constant</td><td>Number</td><td>6.89</td></tr>
<tr><td>Constant</td><td>Text</td><td>79000</td></tr>
</table>

Function: Available functions:

AddDays - Adds a number of days to a date parameter - Example: AddDays('Settle Date',2)

NbDays - Number of days between two date parameters - Example: NbDays('Settle Date','Closing Date')

Date - Converts a parameter to a date - Example: Date('TRADE_KEYWORD.FinalMatDate')

Text - Converts a parameter to text - Example: Text('Premium Amount')

Number - Converts a parameter to a number - Example: Number('TRADE_KEYWORD.Novation_Remaining')

Concat - Concatenates a list of parameters to text - Example: Concat('Product Origin;Product Family;Product Type',Other,"-")

EqualsText - Returns 1 if a parameter equals a given text (or 0 otherwise) - Example: EqualsText('Trade.Product Type',"Repo")</td></tr>
</table>

<table>
<tr><th>Fields</th><th>Description</th></tr>
<tr><td></td><td>
<table>
<tr><th>Field Type</th><th>Value Type</th><th>Value</th></tr>
<tr><td>Function</td><td>Date</td><td>AddDays('Trade Settle Date',5)</td></tr>
<tr><td>Function</td><td>Text</td><td>Concat('Book;Book Id;Trade Date',None)</td></tr>
<tr><td>Function</td><td>Date</td><td>Date('Trade Date')</td></tr>
<tr><td>Function</td><td>Boolean</td><td>EqualsText('Product Type',Repo)</td></tr>
<tr><td>Function</td><td>Number</td><td>NbDays('Trade Booking Date','Trade Settle Date')</td></tr>
<tr><td>Function</td><td>Number</td><td>Number('Book Id')</td></tr>
<tr><td>Function</td><td>Text</td><td>Text('Internal Reference')</td></tr>
</table>
Formula: A formula allows computing a number value from an input expression based on operators (+,-,*,/) and variables coming from report columns or functions - Examples:
'Quantity' * 'Trade Price'
'Quantity' * 'Trade Price' / NbDays('Settle Date','Closing Date')
(NbDays('Settle Date','Closing Date')>2)?('Cash. Fixed Rate (Current)') : ('Quantity' * 'Trade Price' +2)
(EqualsText('Product Type',"Repo")==1)?('Cash. Fixed Rate (Current)') : ('Quantity' * 'Trade Price' +2)
<table>
<tr><th>Field Type</th><th>Value Type</th><th>Value</th></tr>
<tr><td>Formula</td><td>Number</td><td>(EqualsText('Product Type',"Cash") == 1)?('Quantity'):('Quantity' * 2)</td></tr>
<tr><td>Formula</td><td>Number</td><td>(NbDays('Trade Booking Date','Trade Settle Date')> 1)?(('Trade Price'== 0)?(100):(200)):('Quantity')</td></tr>
<tr><td>Formula</td><td>Number</td><td>(NbDays('Trade Booking Date','Trade Settle Date')> 1)?('Trade Price'):('Quantity')</td></tr>
<tr><td>Formula</td><td>Number</td><td>'Quantity' * NbDays('Trade Booking Date','Trade Settle Date')</td></tr>
<tr><td>Formula</td><td>Number</td><td>'Quantity' * 'Trade Price'</td></tr>
</table>
[NOTE: Function and Formula usage may be time consuming and impact report performance]
</td></tr>
<tr><td>Value Type</td><td>Select the type of value of the custom field:
For Constant:
ConstantDate: Date
ConstantNb: Number
ConstantTxt: Text
For Function:
FunctionAddDays: Date
FunctionConcat: Text
FunctionDate: Date
FunctionEqualsText: Boolean
FunctionNbDays: Date
FunctionNumber: Number
FunctionText: Text
For Formula, the value type always remains number .
</td></tr>
<tr><td>Value</td><td>Enter the actual value.</td></tr>
</table>

Fields	Description
	For a constant, enter the actual constant. For a function, enter the actual function. For a formula, enter the actual formula. Examples provided above.