

# Calypso Functional Training

*COURSE CONTENT*

## GET IN TOUCH



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## About Multisoft

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## About Course

Calypso Functional Training by Multisoft Systems is designed to provide a comprehensive understanding of one of the leading capital markets platforms used by global financial institutions. This course focuses on the functional aspects of Calypso, enabling learners to understand the complete trade lifecycle—from trade capture and validation to settlement, accounting, and reporting. It equips participants with the knowledge required to manage front, middle, and back-office operations effectively.

## Module 1: Introduction to Calypso Platform

- ✓ Overview of Calypso and its role in capital markets
- ✓ Key features and functional architecture
- ✓ Understanding front, middle, and back-office operations
- ✓ Navigation of Calypso user interface

## Module 2: Financial Markets & Instruments

- ✓ Basics of capital markets and trading concepts
- ✓ Overview of asset classes: FX, derivatives, fixed income, money markets
- ✓ Trade lifecycle fundamentals
- ✓ Market conventions and terminologies

## Module 3: Trade Capture & Processing

- ✓ Trade entry and validation processes
- ✓ Booking trades for different asset classes
- ✓ Trade amendments and lifecycle events
- ✓ Workflow and trade status management

## Module 4: Static Data & Configuration

- ✓ Understanding static data (counterparties, products, accounts)
- ✓ Legal entities and portfolios setup
- ✓ Holiday calendars and pricing environments
- ✓ Basic system configuration and setup

## Module 5: Risk Management

- ✓ Market risk and credit risk concepts
- ✓ Exposure calculation and risk measures
- ✓ Limit monitoring and breach handling
- ✓ Value at Risk (VaR) basics in Calypso

## Module 6: Collateral Management

- ✓ Collateral agreements and margining concepts
- ✓ Margin calls and collateral allocation
- ✓ Haircuts and eligibility criteria
- ✓ Collateral workflow and dispute management

## Module 7: Settlements & Accounting

- ✓ Settlement instructions and payment processing
- ✓ Cash and securities settlements
- ✓ Accounting entries and financial postings
- ✓ Reconciliation and exception handling

## Module 8: Treasury & Cash Management

- ✓ Cash positioning and liquidity management
- ✓ Funding and treasury operations
- ✓ Bank accounts and cash flows tracking
- ✓ Nostro/Vostro account management

## Module 9: Reporting & Data Management

- ✓ Standard and customized reports in Calypso
- ✓ Trade and risk reporting
- ✓ Audit trails and data extraction
- ✓ MIS and regulatory reporting basics

## Module 10: Integration & Interfaces

- ✓ Overview of Calypso integration with external systems
- ✓ Market data feeds and pricing engines
- ✓ Messaging formats (SWIFT, XML)
- ✓ Interface monitoring and troubleshooting

## Module 11: Corporate Actions & Lifecycle Events

- ✓ Handling corporate actions (dividends, splits, coupons)
- ✓ Event processing and notifications
- ✓ Impact on positions and accounting
- ✓ Exception and event management

## Module 12: Testing & Implementation Support

- ✓ Introduction to UAT (User Acceptance Testing)
- ✓ Test case preparation and execution
- ✓ Defect tracking and resolution
- ✓ Go-live support and post-implementation activities