



Nasdaq Calypso Learning Services
Academy Brochure



Nasdaq Calypso Academy Program

The Nasdaq Calypso Academy is a comprehensive structured training program designed for rapidly enabling and mobilizing Nasdaq Calypso delivery consultants. The program focuses on encompassing the core concepts, inherent to build a strong foundation of Nasdaq Calypso in each functional area inclusive of Front, Middle, Back-office and Technical functions.

The Academy acts as an enabler, facilitating the learners to accelerate their journey towards adapting Nasdaq Calypso. The program focuses on functionality, procedures, and necessary tools for integration and implementation of Nasdaq Calypso. The Academy is a **four-week (half day)** training program. It follows a blended learning approach, involving 20 half day Virtual Instructor Led sessions (VILT), 6 months subscription to the eLearning portal and full access to Nasdaq Calypso Standard Reference Model (CSRM) for experiential learning.

The learner goes through an intensive four-week induction training, involving instructor-led presentations and hands-on exercises using real life use cases. On a bi-weekly basis, participants must prepare a formal presentation on a topic of their choice from the induction modules.

Each learner will receive an acknowledgement of course completion of the Academy Program. Individuals can appear for the Nasdaq Calypso Certification exams to earn their Nasdaq Calypso Certified Associate status by earning 20 credits in modules of their choice.

Target Audience

This course is relevant to any individual that participates in the implementation, maintenance or supports Nasdaq Calypso, and/or to users that have broad responsibilities in relation to the system, such as functional/application supporters, developers, quality assurance specialists, system managers, system operators, and IT staff that might need to change configurations of various batch jobs or services within the system.

All new employees in Nasdaq Calypso Customer Delivery and Customer Support teams undergo the Academy training as part of their onboarding process.

Prerequisites

Knowledge of Capital Markets is an advantage. No prior Nasdaq Calypso experience is required.



360 Degree Front to Back
and Technical Coverage



Improved Skillset Leading
to Enhanced Output



Experiential Learning using
Virtual Environment



Access to Nasdaq Calypso
Standard Reference Model



Nasdaq Calypso Academy Approach

The following provides an outline of the topics covered within the Nasdaq Calypso Academy Program. The program consists of four-weeks training, which is divided into two-weeks of core training common to all participants, followed by two-weeks of stream-based training (Front Office, Back Office or Technical).

Approach

Core Nasdaq Calypso
Modules 01 - 12



Front Office
Modules 13 - 23



Back Office
Modules 24 - 34



Technical
Modules 35 - 45

Core Nasdaq Calypso Modules

The Core modules, walks the learner through the building blocks of how to navigate through Nasdaq Calypso. It covers a brief introduction to Nasdaq Calypso architecture and dives into details of legal and static data setup, workflow configuration, pricing environment and market data. The modules also include trade capture, pricing sheet setup, front office tools, uploading and migrating data and overview of desk risk analysis.

01 Introduction

- » Calypso Solution
- » Business User Profiles
- » Calypso Capabilities

02 Calypso Architecture

- » System Components
- » Engines and Servers
- » Events
- » Calypso Navigator

03 Technical Architecture

- » System Components and Application Design
- » Installation Process
- » Starting the System and Client Applications
- » Configuring Servers

04 Navigator & User Defaults

- » Server Details
- » Configuring Navigator
- » User Defaults

05 Static and Reference Data

- » Currencies and Currency Pairs
- » Holiday Calendars and Date Rule
- » Rate Index Definitions
- » Settlement Delivery Instructions
- » Domain Values
- » Static Data Filter

06 Calypso Workflows

- » Trade, Message and Transfer
- » Workflow Hierarchies
- » Workflow Configuration
- » Workflow Rules
- » Workflow SD Filters
- » Importing/Exporting Workflows

07 Pricing Environments and Market Data

- » Pricer Configuration
- » Pricing Parameters Set
- » Curves and Curves Underlying
- » Volatility Surfaces
- » Quotes

08 Trade Capture

- » Trading Books
- » Trade Capture - Legacy Windows
- » Interest Rate Swap

09 Uploading and Migrating Data

- » Calypso Data Uploader Framework
- » Configuration Workbench

10 Front Office Tools

- » Trade Filter
- » Trade Browser
- » Trade Blotter
- » Market Data Manager
- » User Defaults

11 Calypso Pricing Sheet

- » Profile Configuration
- » User Preferences
- » Global Preferences
- » Trade Capture

12 Desk Risk

- » Calypso Risk Framework
- » Risk Report Analysis Types
- » Analysis Designer and Parameters
- » On-demand Analysis
- » Calypso Workstation

Front Office Modules

The Front Office modules cover asset classes such as money markets, equity and equity derivatives, fixed income, security finance, interest rate derivatives and FX. It also covers key modules such as, official P&L, front office workstation, asset management and compliance and limits.

13 Money Markets

- » Loan/Deposit
- » FRA
- » Cap, Collar and Floor
- » Lifecycle Actions

14 Equity & Equity Derivatives

- » Equity Product Definition
- » ADR Product Definition
- » Equity Swaps
- » Equity Report

15 Fixed Income

- » Bond Product Definition
- » Setup Requirements
- » Corporate Action (Coupon Redemption)
- » Fixed Income Trade Lifecycle
- » Trade Capture

16 Security Finance

- » Repo
- » SecLending
- » Lifecycle Events

17 Interest Rate Derivatives

- » Setup Requirements
- » Capturing Vanilla Swap
- » Non-Deliverable Swap
- » Swaption
- » Cross Currency Swap
- » IRD Trade Lifecycle

18 Pricing Sheet (Advanced)

- » Strategy Builder
- » Custom Strategy Creation
- » Strategy Attributes

19 FX Options

- » FX Options
- » OTC Option Exercise Window
- » FX Trade Lifecycle

20 Official P&L

- » Official P&L Process
- » Configuration: Analysis Designer
- » Daily, MTD, YTD Reporting
- » P&L Explained
- » Official P&L for FOWS

21 Front Office Workstation

- » Components
- » View Profiles
- » Data Profiles
- » Workplan Profiles
- » Bond Pricing Sheet
- » FX Workstation

22 Asset Management

- » Funds and Benchmarks
- » Portfolio Hierarchy
- » Strategy Blotter
- » Analysis Designer
- » Portfolio Workstation

23 Compliance and Limits

- » Rules and Rule Groups
- » Monitoring Violations, Predeal and Postdeal Check, EOD Batch



Back Office Modules

This module encompasses the foundation concepts of Nasdaq Calypso Back Office. The module covers a brief introduction to Nasdaq Calypso transfers, messages, and reporting framework. It also covers key modules such as message matching, task station, accounting, corporate actions, cash management, trade lifecycle, and fees.

24 Transfers

- » Liquidation and Netting Methods
- » Settlements
- » Amendments and Splits
- » Failed Transfers

25 Messages

- » Confirmation
- » Pay and Receipts
- » Message Generation
- » SWIFT and HTML Templates

26 Message Matching

- » Matching Context
- » Matching Manager
- » Message Setup
- » MT518 Confirmation Setup

27 Fees

- » Fee Definition
- » Fee Grid and Configuration
- » Automatic Fees
- » Manual Fees

28 Accounting

- » Events, Accounts, Rules
- » Postings
- » MTM Accounting
- » Accrual Accounting

29 Corporate Actions

- » Definition
- » CA Process
- » SWIFT Messages
- » Reports

30 Task Station

- » Operations Dashboard
- » Building New Reports
- » Task Internal References
- » Task Priorities

31 Scheduling Reports and Jobs

- » Scheduled Task
- » Real-time / Batch Processing
- » Scheduling a Report

32 Reporting Framework

- » Report Viewing and Generation
- » Inventory (Cash and Security Position) Report
- » Trade, Message, Transfer, Accounting Reports
- » Ad-hoc Reports
- » Report Launcher

33 Trade Lifecycle Analysis

- » Rate Resets
- » Exercise Options
- » Terminations
- » Process Trades

34 Cash Management

- » Settle Accounts
- » Inventory Position
- » Cash Sweeping
- » Account Statements
- » Simple Transfer

Technical Modules

This course covers the platform and technical architecture, Calypso Automated Testing Tool (CATT) and configuration workbench providing an in-depth understanding of Calypso architecture, Infrastructure, Calypso Installation, and how to create and apply patches. Participants will gain hands-on experience in the setup of Calypso tools for performance, maintenance and monitoring, troubleshooting techniques, web admin tools, standard interfaces and custom integration.

35 Architecture

- » Introduction to Calypso Architecture and System Components
- » Installation Process
- » Start and Verify Application

36 Database Administration

- » Creating a New Calypso Database
- » Synchronizing the Database Schemas
- » Execute SQL
- » Deploy Local, Deploy Remote, Server-Side Components

37 Calypso Web Admin

- » Data Server Web Admin
- » Generating and Viewing Error Logs
- » Event Monitoring, SQL Monitoring
- » Operational Anomalies and Recommended Maintenance

38 Calypso Devops Center

- » Features of Devops Center
- » Monitoring using Devops Center
- » Deployment using Devops

39 Maintenance and Monitoring

- » Securing Calypso Application
- » Performance and Monitoring Techniques
- » Real-Time / Batch Processing

40 CDUF and Interfaces

- » Calypso Data Uploader Framework
- » Supported Interfaces (Bloomberg, Reuters)
- » Integration with External Systems

41 Customizations

- » Report Customizations
- » Engine Customizations
- » Scheduled Task Customizations
- » Workflow Rule Customizations
- » Message Customizations

42 Administrative Tasks

- » Creating and Applying Calypso Patches
- » Setting-up Distributed Processing
- » Configure Server Setup, Adding Servers

43 CATT

- » CATT Introduction
- » Technical Details and Deployment Layout
- » Test Automation

44 Configuration Workbench

- » Introduction to Configuration Workbench
- » Features and usage of Workbench
- » Configure and use Workbench

45 Technical Troubleshooting

- » Database Extractor to Analyze Database Performance
- » Analyzing Calypso Process using Jstack

Contact Learning Services Team

Corporate Contact Information

✉ CalypsoEducation@nasdaq.com

🌐 www.adenza.com

📞 **New York**
+1 212 401 8700

Key Contact Person

Pranay Dugar

👤 **Director, Education and Learning Services**
Nasdaq Financial Technology

✉ pranay.dugar@nasdaq.com