

Formicary Calypso Consultants

Making Complexity Simple



Calypso™ offers one of the most sophisticated, cross asset, end-to-end trading platforms on the market. The highly configurable nature of the system provides considerable Asset Class flexibility which means more care is needed during implementation, configuration and system integration.

As a Certified Calypso Implementation Partner, Formicary has the specialist experience to deliver first class consulting services and integration solutions.

Overview

At Formicary, we recognise that every project is exclusive due to clients having different business and technical requirements. Consequently we offer a complete spectrum of services including consultation on the overall architecture; business and technical analysis; execution of project plans and performance tuning. The Calypso performance tuning includes implementation, maintenance and packaged performance enhancement of existing system installations. We provide quality assurance and ongoing support to improve response time and trade handling for high volume customers. We also have a range of Calypso connectors to integrate with other applications e.g. Risk and Market Data.

Our Calypso Team

Our team consists of carefully selected Calypso certified, dedicated individuals who have worked exclusively within the financial sector. The partnership with Calypso and our experience integrating with other leading trading systems (Murex™ & Summit FT™) give both our Business and Technical consultants a wealth of experience and the necessary skills for successful participation in any specific Calypso delivery project.

To offer the highest possible level of service whilst also providing best value for money, we believe in employing small teams of highly skilled individuals. In addition, our Project Managers are experienced in the complete project life cycle from conception, planning, through to completion and maintenance. These factors coupled with a comprehensive project plan that lays down pre-determined milestones and an agreed set of deliverables enable clients to monitor and track project performance whilst having the luxury of being guided through the course of the project smoothly.

Our Calypso Services

Our Center of Excellence dedicated to Calypso competency development enables all-round development in Front, Middle, Back office and system integration across all business areas. Our focused approach to Calypso has resulted in creating services that include:

- Full Fast-track upgrade/migration/implementation for Risk, Front and back office
- Front Office configuration
- CML Exchange for importing/exporting data and defining process workflows
- Integration tools for one-off data loads during implementation phases
- Integration tools for live trade and market data feeds.
- Development and Customization of Risk and Finance reports
- Calypso® ERS (Enterprise Risk Service) and Limits- implementation & configuration
- Unique Calypso application Performance and Tuning



Our Calypso Asset Class Coverage

Fixed Income Expertise

- Bonds
- Money Markets
- ABS
- AMS
- Swaps
- Asset Swap
- Repo
- eXSP

Credit Expertise

- Corporate CDS
- CDS Indices
- Loan CDS
- Total Return Swaps
- ABCDS Index Tranches
- Basket CDS
- Credit Linked Notes

Foreign Exchange & Money

- CD & CP
- Loans
- FX (Spot & Forward - Cash Management
- Deposits

Derivatives

- Interest Rate
- Credit
- Commodities
- Futures
- Options
- eXSP

Risk

- ERS
- VAR
- Limits
- P&L Attribution

Our Calypso Integration Software

Leveraging our many years of trading system expertise, we have developed a large number of standard connectors for Calypso. These allow integration for static consolidation and feeds including;

- Bloomberg™
- Thomson Reuters™
- DTCC©
- Markit Wire™ (formerly SwapsWire)
- SunGard Martini™
- Murex™
- Misys Summit FT™
- Others

We have also developed Formicary CalypsoConnect that enables data in Calypso to be accessed by any other interested applications and vice versa. This connector is an out-of-the-box tool that has a comprehensive error handling and exceptions based user interface overlaying the Calypso Object Model. This enable financial specialists to rapidly build and prototype bilateral real time integrations to other systems, or batch portfolio/client trade information upload applications safe in the knowledge that there is a complete an easy to use efficient error/exceptions based workflow user interface.

www.formicary.net/calypso

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