

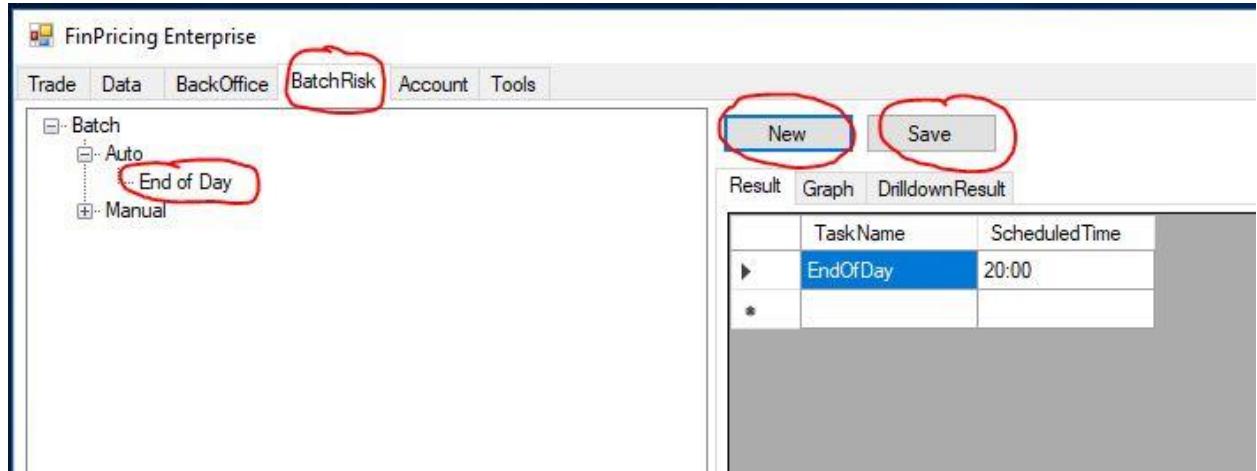
Batch Process

Financial institutions have to perform Start of Day (SOD) process before it can carry out transactions for a specific date. Similarly, the End of Day (EOD) job must be run to process the transaction created during the day. When the scheduled EOD job completes, the system is advanced to the next date automatically.

The EOD process can be performed manually, as well as automatically, as scheduled jobs through a job scheduler. The EOD jobs involved closing down daily activities, processing transactions and backing up all data.

1. How to schedule an automatic End of Day job in FinPricing?

- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Auto -> End of Day. If you created an auto end of day (EOD) scheduler already, it will be displayed in the main window.

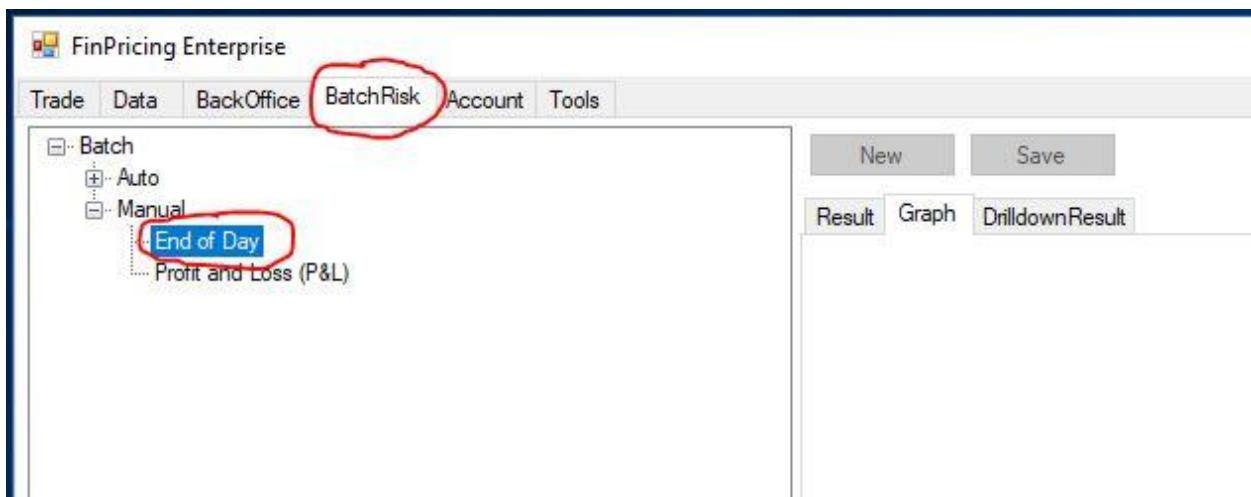


- A user can modify the scheduled time and then click the Save button to save the changes.

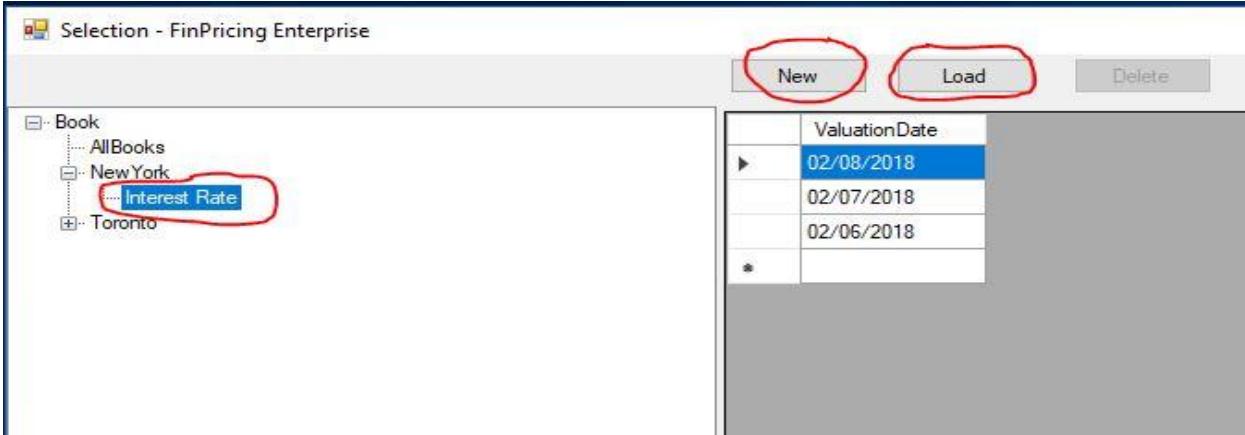
- If the user have never created an auto EOD scheduler, he can click the New button. A new auto EOD template is displayed in the main window.
- Fill the time on which the user wants the EOD batch job to start daily and then click the Save button. A new auto EOD scheduler is created.

2. How to run an End of Day job manually in FinPricing?

- Click the BatchRisk tab at the top-left corner of the application. Then, expend Batch -> Manual and select End of Day.



- A selection window pops up. You can select AllBooks or a particular leaf book (e.g., Interest Rate). All the EOD dates already generated in the system are displayed in the main window. You can either click the New button with a new Valuation Date to run a new EOD job right away or the Load button with a selected date to load existing EOD results.



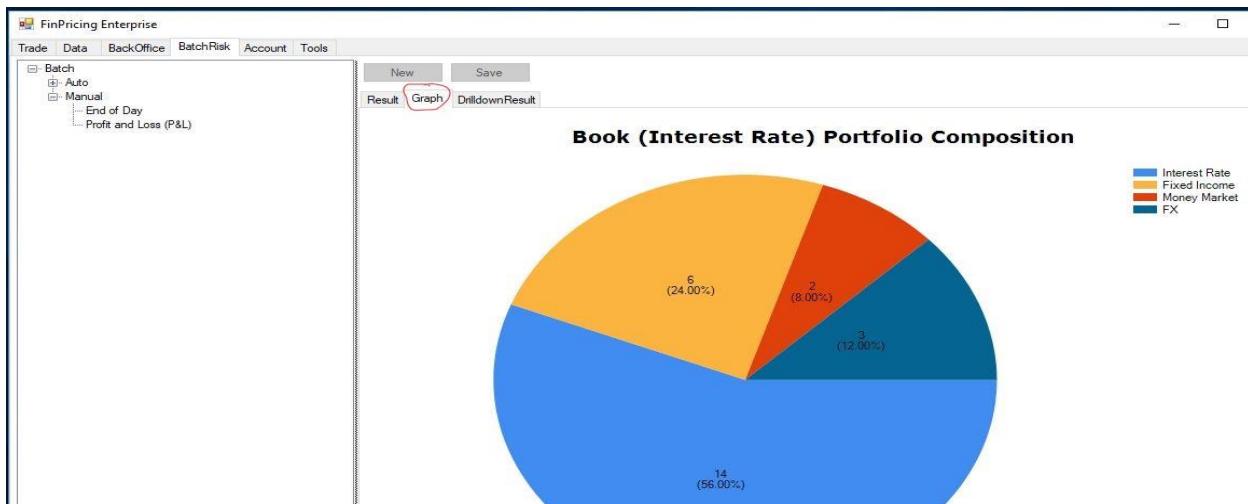
- If you input a new Valuation Date (e.g., 2/5/2018) at the top-right corner of the selection window and click the New button. FinPricing start to run the EOD for the book "Interest Rate" on 2/5/2018. The results are shown in the Result tab of the main window.

Book Name/TradeId	ProductName	ValuationDate	PV	Cash	Delta-IR
Book-Interest Rate		2/5/2018	2372863.472473...	0	51923131.08791...
T00000012001000023	IrSwap	2/5/2018	51789.49205194...	0	7770885.191551...
T00000012001000024	IrSwap	2/5/2018	5346.000631870...	0	8528450.889188...
T00000012001000026	IrSwap	2/5/2018	2389.941654368...	0	4483226.224328...
T00000012001000027	IrSwap	2/5/2018	-9235.82917611...	0	287821.0936998...
T00000012001000045	IrSwap	2/5/2018	51789.49205194...	0	7770885.191551...
T00000012001000046	IrSwap	2/5/2018	5346.000631870...	0	8528450.889188...
T00000012001000048	IrSwap	2/5/2018	2389.941654368...	0	4483226.224328...
T00000012001000049	IrSwap	2/5/2018	-9235.82917611...	0	287821.0936998...
T00000012002000002	IrFra	2/5/2018	11457.08186933...	0	-147259.780281...
T00000012002000022	IrFra	2/5/2018	5603.19609826...	0	256372.0995485...
T00000012003000005	IrSwaption	2/5/2018	48642.17110718...	0	2888057.068690...
T00000012003000028	IrSwaption	2/5/2018	108422.5545598...	0	4702482.471778...

- Note that all tradeIds in the results are underlined that means you can further drill down the results. Click a tradeId (e.g., T00000012001000026). The drill-down results are displayed in the DrillDownResult tab of the main window.

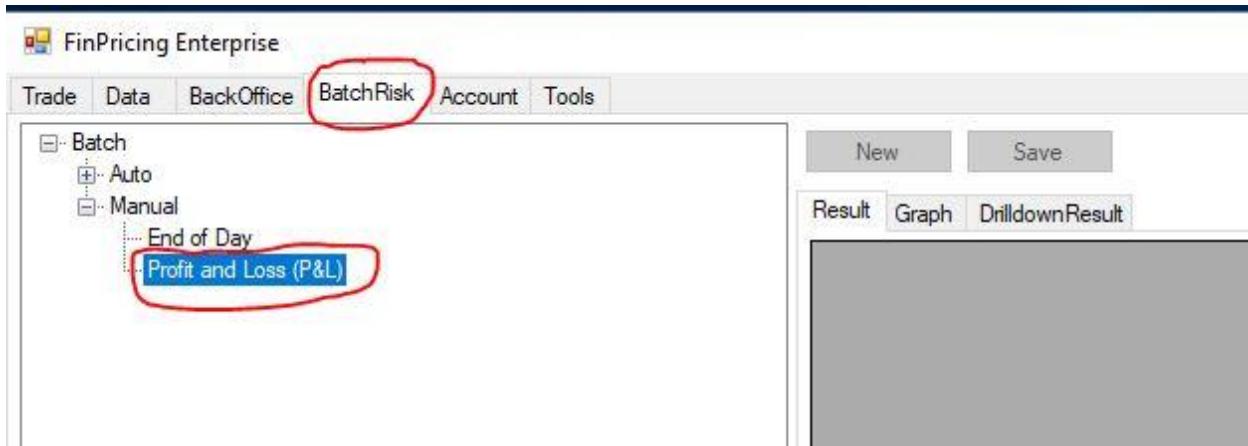
Name	Instrument	Value
TradeId		T0000001200100026
ValuationDate		2/5/2018
Book		Interest Rate
Product		IrSwap
Currency		USD
Position		1
PV		2389.94165436822
Cash		0
Delta	USD_3M: CASH	-114031.167812645
Delta	USD_3M: FUTU...	7765.70649817586
Delta	USD_3M: FUTU...	2157.45820911252
Delta	USD_3M: FUTU...	4626.48654691293
Delta	USD_3M: FUTU...	-1073.05967991124
Delta	USD_3M: FUTU...	-1768.9582206367

- In addition, a more visually intuitive book composition distribution graph is given in the Graph tab.

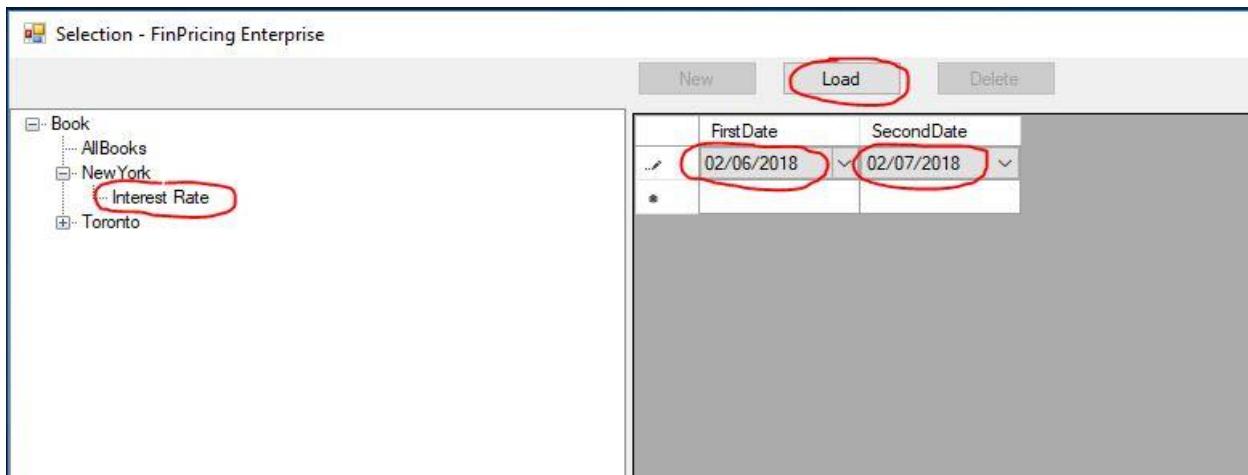


3. How to run the profit & loss (P&L) job manually in FinPricing?

- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Manual and select Profit and Loss (P&L).



- A selection window pops up. You can select AllBooks or a particular leaf book (e.g., Interest Rate). After that, a P&L selection template is displayed in the main window. You choose the FirstDate and SecondDate, and then click the Load button. Note that the second date should be larger/later than the first date.



- The total P&L and all the deal-level P&Ls are displayed in the Result tab of the main window.

FinPricing Enterprise

Trade Data BackOffice BatchRisk Account Tools

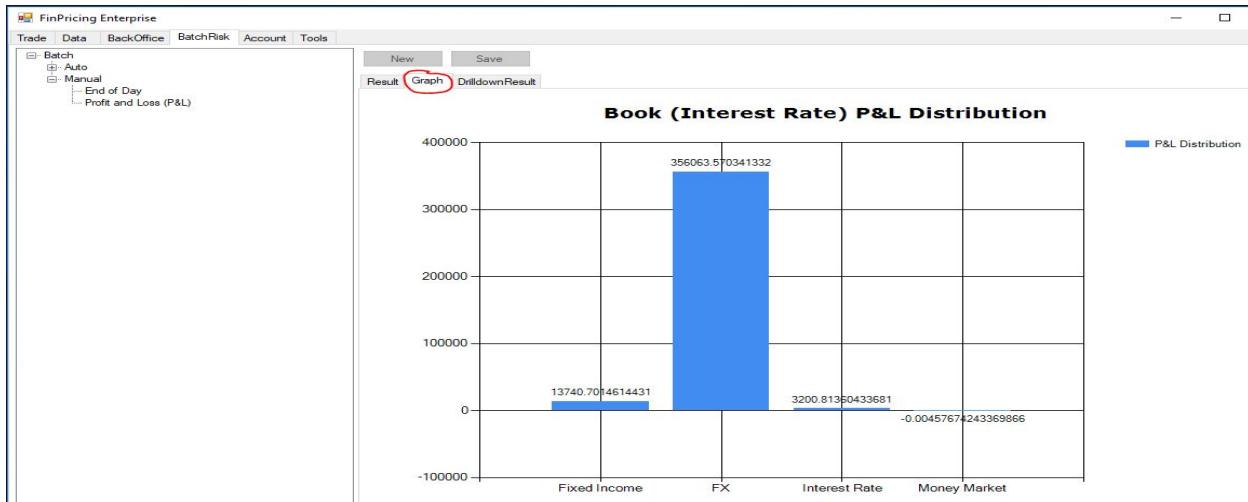
Batch
Auto
Manual
End of Day
Profit and Loss (P&L)

New Save

Result Graph DrilldownResult

	BookName/TradeId	P&L
▶ Total	373005.08083036984	
T00000012012000020	0.868149284762375	
T00000012011000019	332993.368329663	
T00000012011000018	23069.3338623846	
T00000012006000012	-0.0045767424336986551	
T00000012005000011	6953.9055990929483	
T00000012004000008	6786.7958623501472	
T00000012003000005	1490.1070192249026	
T00000012003000004	1490.1070192249026	
T00000012002000002	220.59956588700152	
*		

- The P&L distribution based on asset classes is shown in the Graph tab of the main window.



Reference:

<https://finpricing.com/lib/IrCurveIntroduction.html>