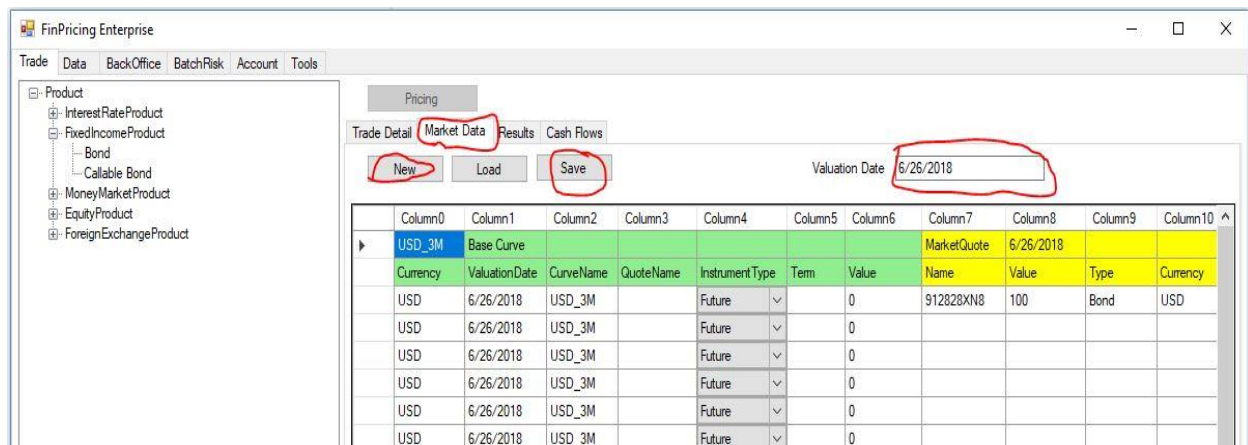


Trade Life Cycle: Part II

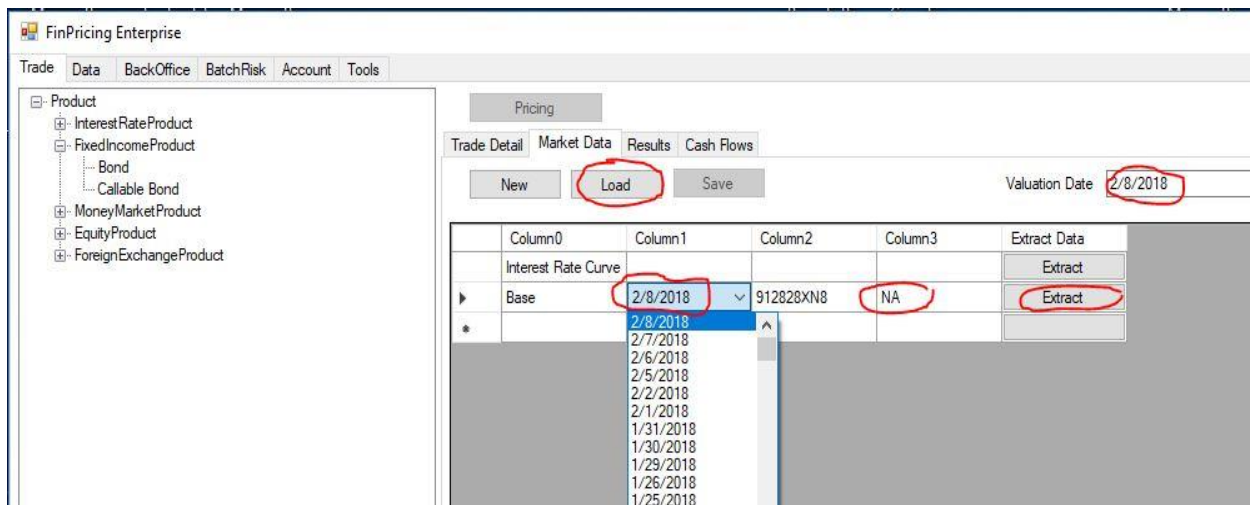
Trade life cycle has different stages, by which a trade flows through. These detail steps are from the point of order, receipt, execution through to settlement of the trade in a systematic manner. In other words, it is regarded as a series of logical steps which are represented in such a manner where the trade is allowed to go through keeping track of its related objective and importance.

All the steps involved in a trade, from the point of order placed and trade execution through to settlement of the trade, are commonly referred to as the trade life cycle. Trade life cycle consists of a series of logical stages and steps.

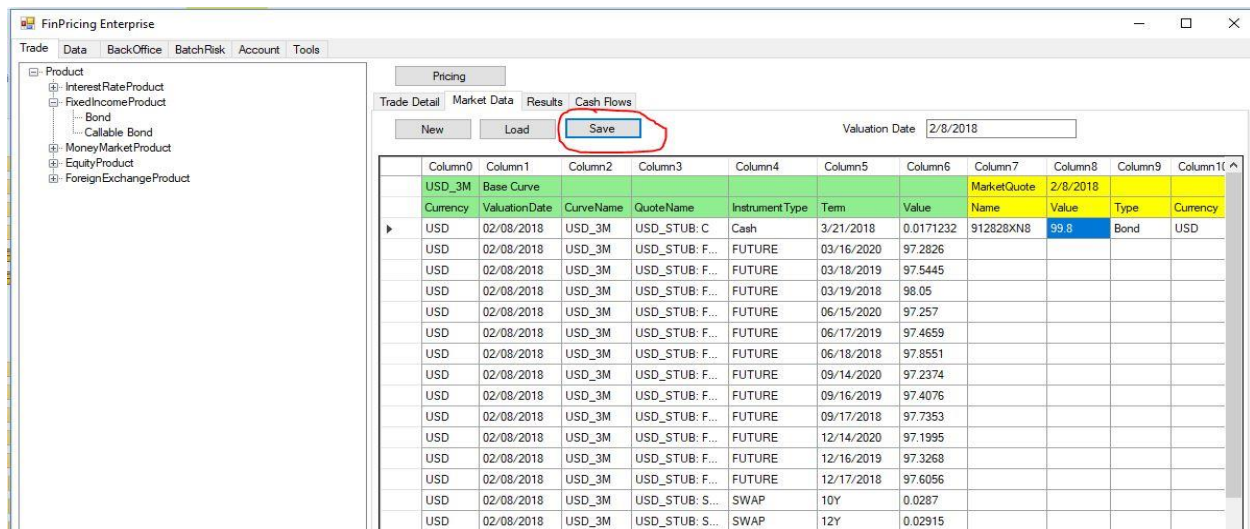
- Please note that FinPricing provides some market data to users. However, a user feels free to modify or provide their own market data. Those new or modified market data will be private to the user.



- If user chooses to load existing market data by inputting a Valuation Date (say, 2/8/2018) and then clicking the Load button, a selection form appears in the main window. The user can select a date from pull-down menus. If all available dates are not what he wants, just select NA (not available). Then click the Extract button at the right of the row.



- The market data on 2/8/2018 are loaded in the main window. Again the user can modify and save the market data.



- After either new market data saved or existing market data loaded, the user can click the Pricing button. The calculation results will be presented in the Results tab.

FinPricing Enterprise

Trade Data BackOffice BatchRisk Account Tools

Product

- InterestRateProduct
- FixedIncomeProduct
 - Bond
 - Callable Bond
- MoneyMarketProduct
- EquityProduct
- ForeignExchangeProduct

Pricing Results Cash Flows

Trade Detail Market Data

Column1	Column2	Column3
FiBond	USD	
Category	Name	Value
General	Tradeld	T00000012004000044
General	ValuationDate	2/8/2018 12:00:00 AM
General	Position	100
General	MTM	99.8
General	Cash	0
Delta	DISCOUNT_USD_3M: FUTURE Mar-16-20	-0.507607393842591
Delta	DISCOUNT_USD_3M: FUTURE Mar-18-19	-0.824002890311704
Delta	DISCOUNT_USD_3M: FUTURE Mar-19-18	-2.0221071928006
Delta	DISCOUNT_USD_3M: FUTURE Jun-15-20	-0.402540210018287
Delta	DISCOUNT_USD_3M: FUTURE Jun-17-19	-0.723324341436182
Delta	DISCOUNT_USD_3M: FUTURE Jun-18-18	-0.880363156454678
Delta	DISCOUNT_USD_3M: FUTURE Sep-14-20	-0.358875429640193
Delta	DISCOUNT_USD_3M: FUTURE Sep-16-19	-0.66191692823736
Delta	DISCOUNT_USD_3M: FUTURE Sep-17-18	-0.973918367179749
Delta	DISCOUNT_USD_3M: FUTURE Dec-14-20	-0.554072478138323
Delta	DISCOUNT_USD_3M: FUTURE Dec-16-19	-0.556610567059579
Delta	DISCOUNT_USD_3M: FUTURE Dec-17-18	-0.880900905713133
Delta	DISCOUNT_USD_3M: SWAP 4Y	-3.35298615325996
Delta	DISCOUNT_USD_3M: SWAP 5Y	-5.27826492415784
Delta	DISCOUNT_USD_3M: SWAP 6Y	-6.2823154173941
Delta	DISCOUNT_USD_3M: SWAP 7Y	-335.593784579942

Reference:

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