

End of Day Batch Process





- Banks need to perform Start of Day (SOD) process before it can carry out transactions for a specific date.
- They also need to run the End of Day (EOD) job 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.



How to Schedule the 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.

TaskName	ScheduledTime
EndOfDay	20:00
*	

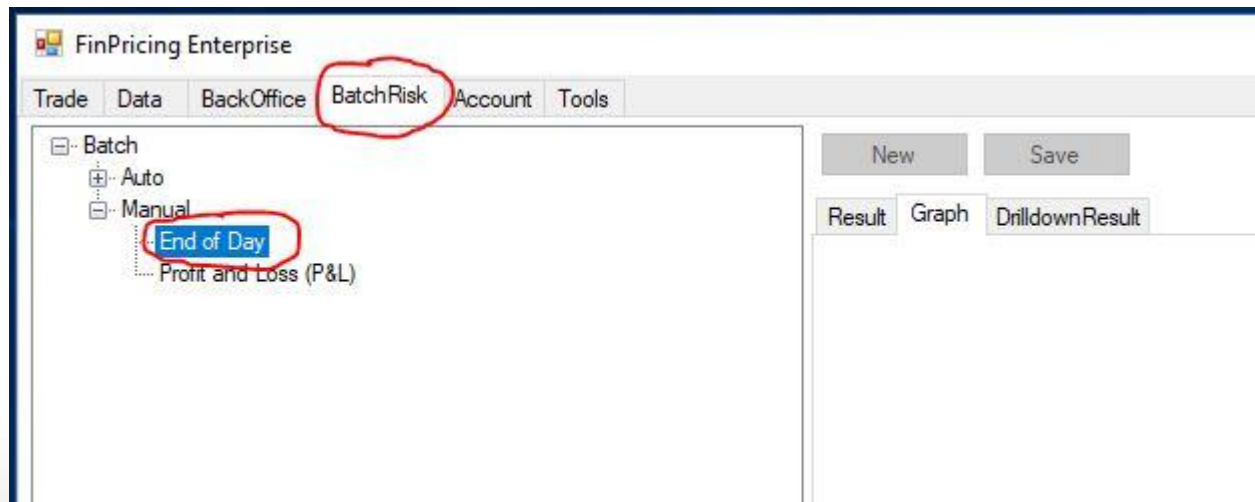


How to Schedule the Automatic End of Day Job in FinPricing? (Cont'd)

- 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.

How to Run the End of Day Job manually in FinPricing?

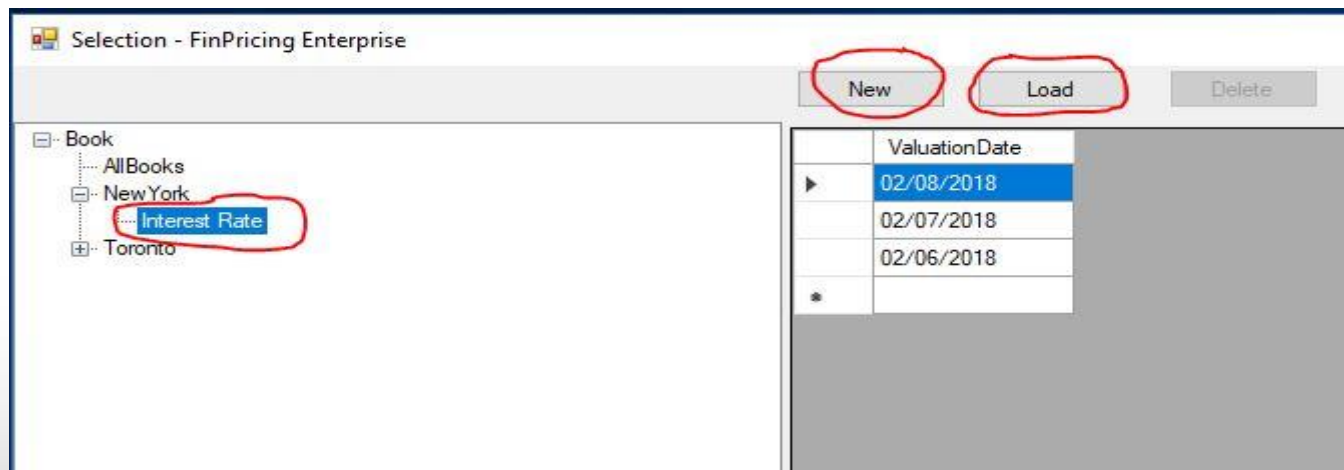
- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Manual and select End of Day.





How to Run the End of Day Job manually in FinPricing? (Cont'd)

- 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.





How to Run the End of Day Job manually in FinPricing? (Cont'd)

- 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.

The screenshot shows the FinPricing Enterprise application window. The 'Batch' menu is open, showing 'Manual' > 'End of Day'. The 'Result' tab is selected, displaying a table of results. The 'ValuationDate' column is highlighted in red, and the 'T00000012001000026' row is highlighted in blue.

BookName/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	5603.199609826...	0	256372.0995485..
T00000012003000005	IrSwaption	2/5/2018	48642.17110718...	0	2888057.068690..
T00000012003000028	IrSwaption	2/5/2018	108422.5545598...	0	4702482.471778..



How to Run the End of Day Job manually in FinPricing? (Cont'd)

- Note that all tradelds in the results are underlined that means you can further drill down the results. Click a tradeld (e.g., T000000120010000026). The drill-down results are displayed in the DrillDownResult 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

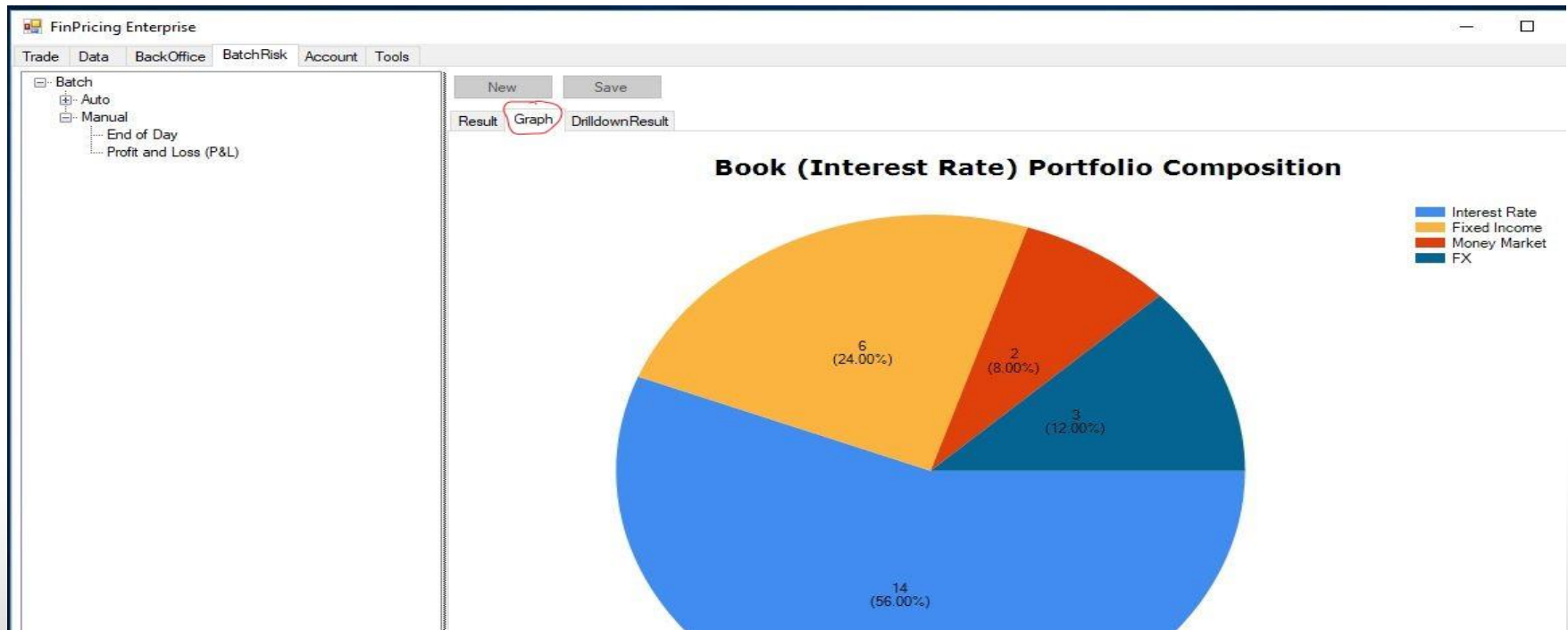
Result Graph **DrilldownResult**

Name	Instrument	Value
<u>Tradeld</u>		T000000120010000026
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



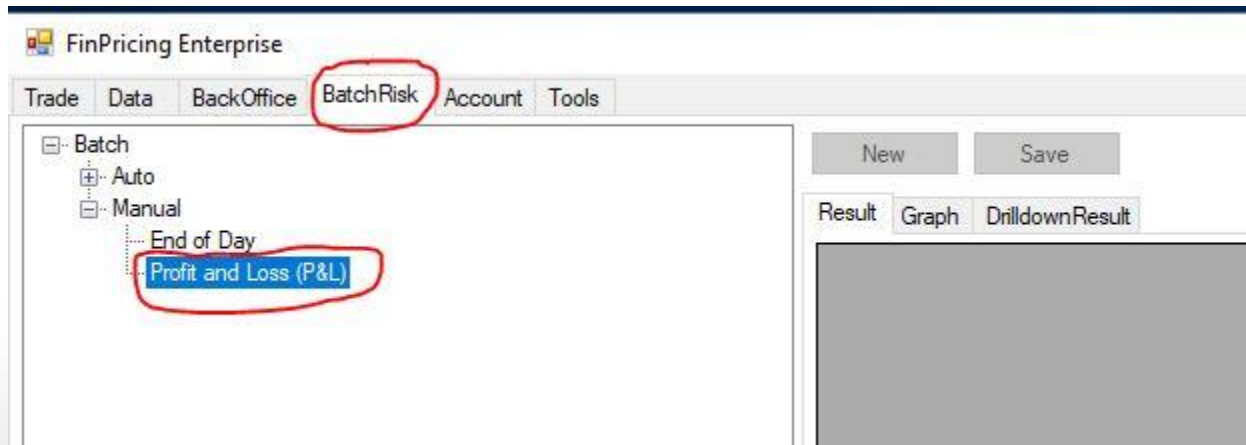
How to Run the End of Day Job manually in FinPricing? (Cont'd)

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



How to Run the Profit and 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).



How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

- 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.

Selection - FinPricing Enterprise

New Load Delete

Book

- AllBooks
- New York
- Interest Rate
- Toronto

	FirstDate	SecondDate
	02/06/2018	02/07/2018
*		

How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

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

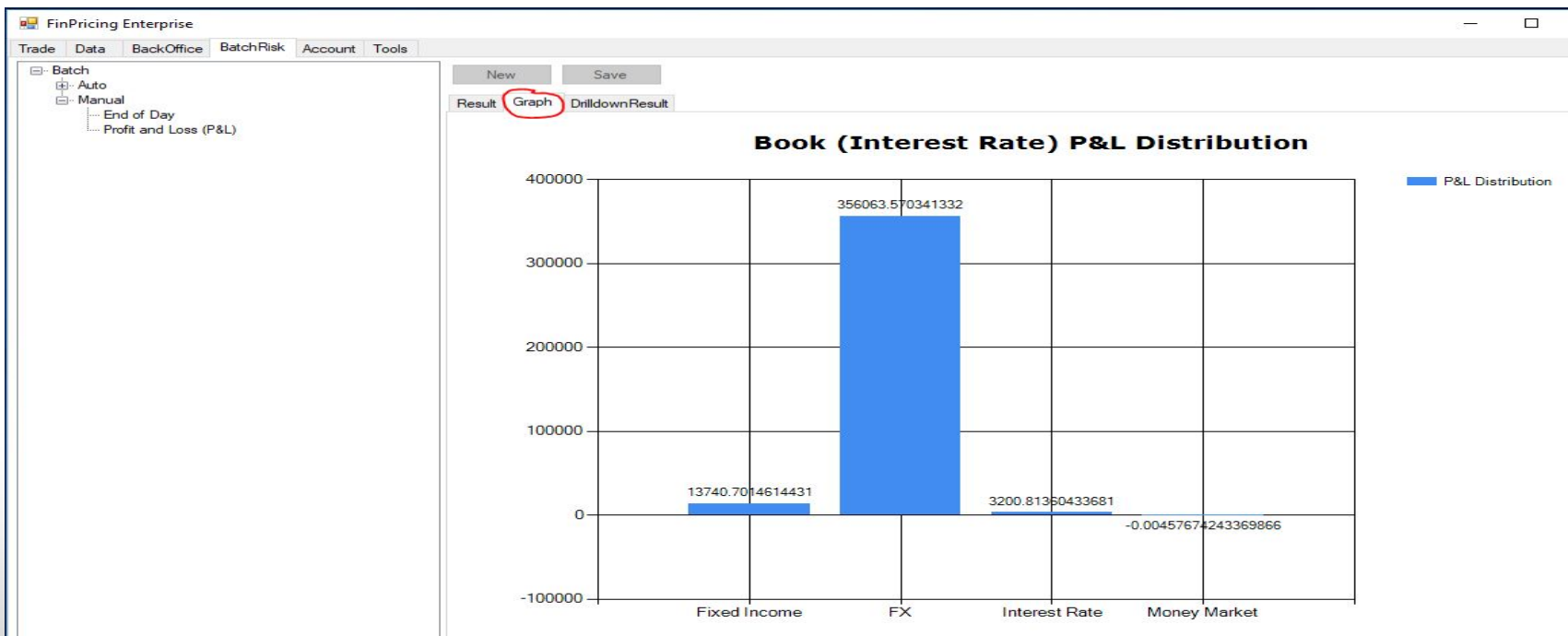
The screenshot displays the 'FinPricing Enterprise' application window. The interface includes a menu bar with 'Trade', 'Data', 'BackOffice', 'BatchRisk', 'Account', and 'Tools'. A tree view on the left shows a hierarchy: 'Batch' > 'Manual' > 'Profit and Loss (P&L)'. The main area features a 'Result' tab (circled in red), along with 'New' and 'Save' buttons. Below the tabs is a table with two columns: 'BookName/TradeId' and 'P&L'. The table contains a 'Total' row and several individual deal rows.

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



How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

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





Thank You

You can find more details at
<https://finpricing.com/lib/EqBarrier.html>