

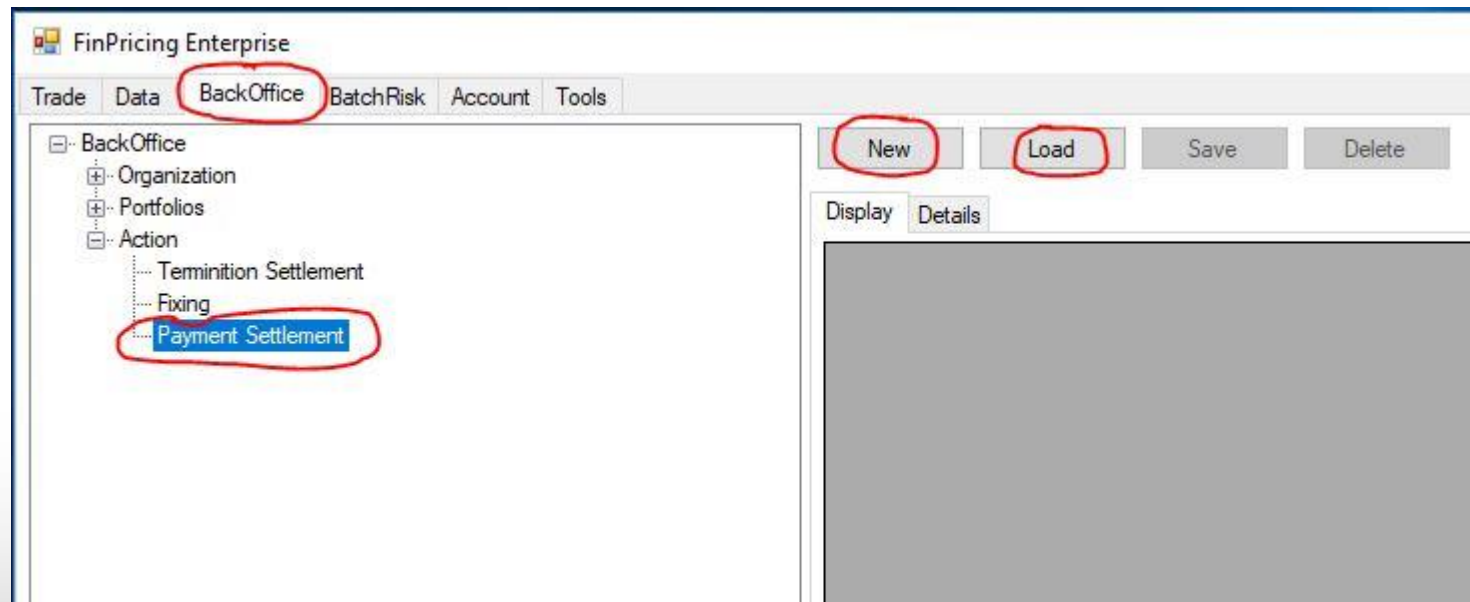


Back Office Management System



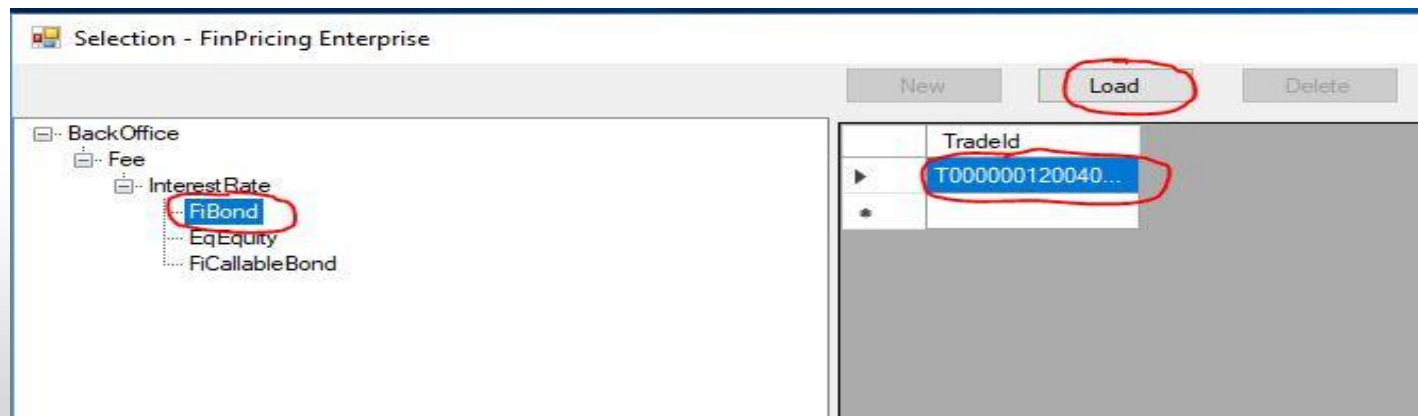
How to settle a cash payment in FinPricing?

- Click the BackOffice tab at the top-left corner of the application. Then, expand BackOffice -> Action and select the Payment Settlement.



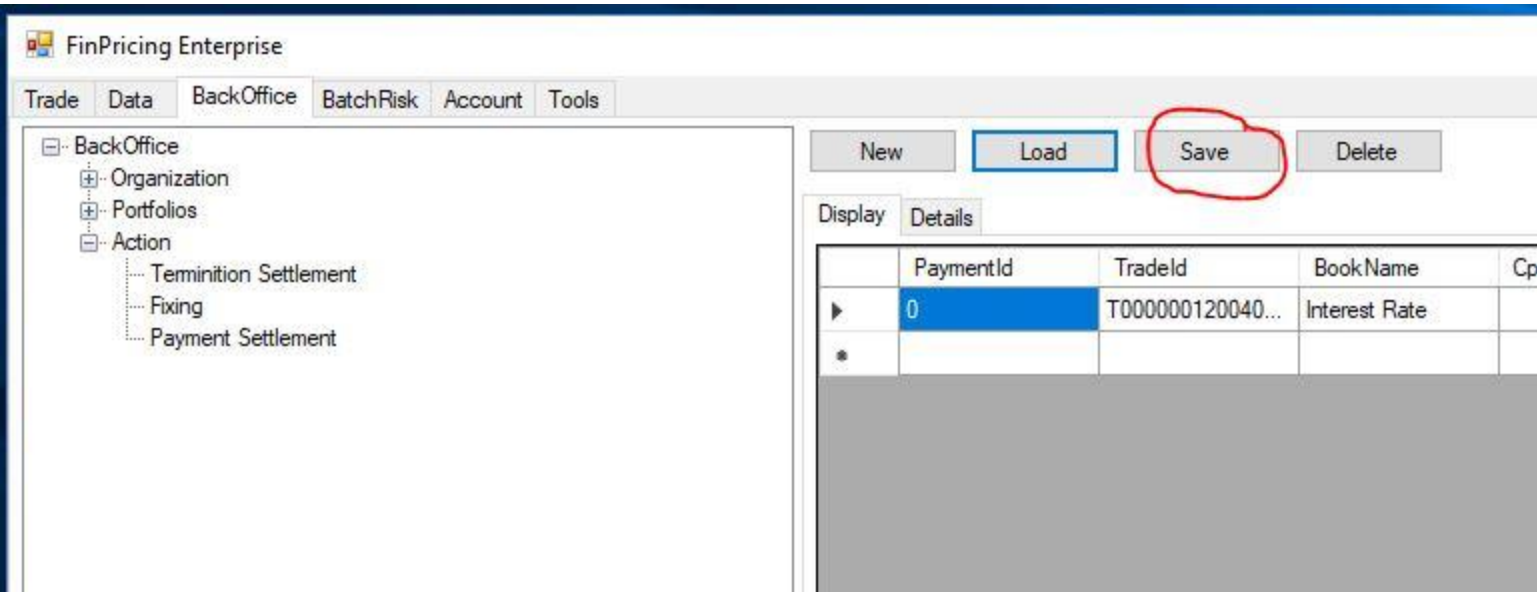
How to settle a cash payment in FinPricing? (Cont'd)

- After that, you can either click the Load button to load an existing payment settlement for review/modification or the New button to generate a new cash settlement.
- If you click the Load button, a selection window pops up. Expend BackOffice -> Fee -> Book (e.g., Interest Rate) and select a product (e.g., FiBond). All the bond trades having cash settlements within this book are displayed in the main windows



How to settle a cash payment in FinPricing? (Cont'd)

- Select a trade and then click the Load button. All the payment settlements of the trade are displayed in the main windows. You can modify the settlements and click the Save button to save all the changes.



The screenshot displays the FinPricing Enterprise application window. The 'BackOffice' menu is expanded, showing options for 'Termination Settlement', 'Fixing', and 'Payment Settlement'. The 'Payment Settlement' option is selected. The 'Details' tab is active, showing a table with columns for 'PaymentId', 'TradeId', 'BookName', and 'Cp'. The first row is highlighted, showing a payment ID of '0' and a trade ID of 'T000000120040...'. The 'Save' button is circled in red.

	PaymentId	TradeId	BookName	Cp
▶	0	T000000120040...	Interest Rate	
*				

How to settle a cash payment in FinPricing? (Cont'd)

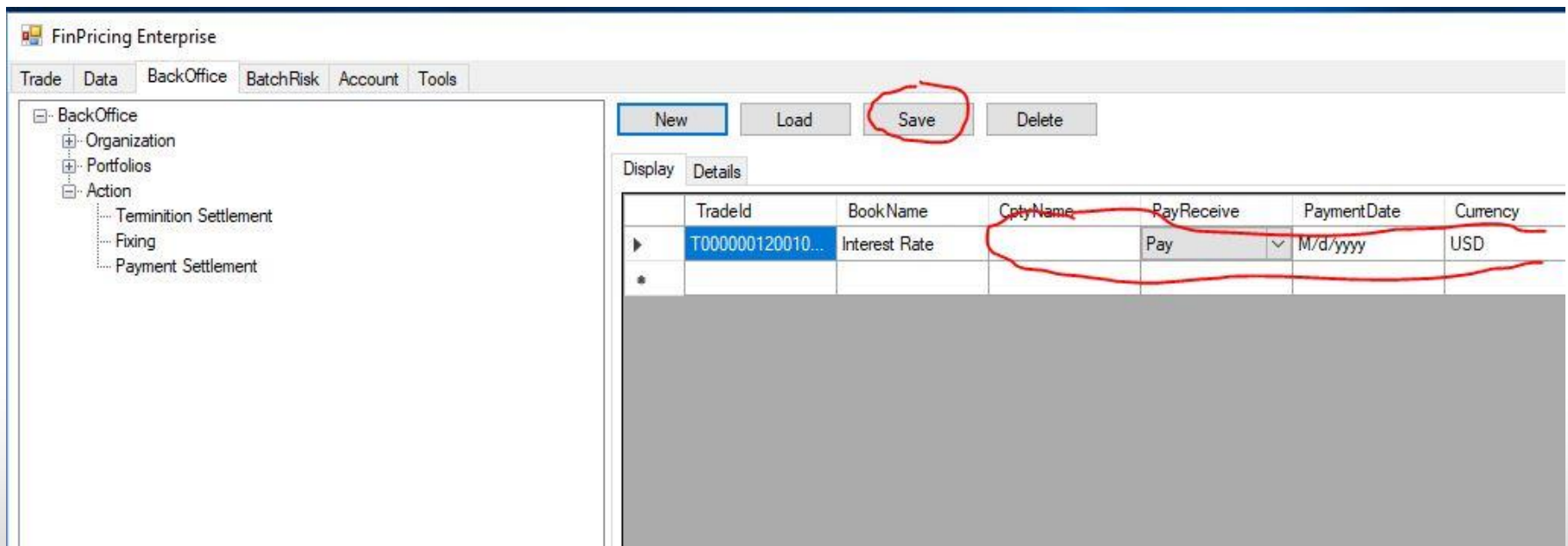
- Or if you click the New button, a selection window pops up. Expand BackOffice -> Fee -> Book (e.g., Interest Rate) and select a product (e.g., FiBond). All the bond trades within this book are displayed in the main windows.

The screenshot shows the 'Selection - FinPricing Enterprise' window. On the left, a tree view is expanded to 'BackOffice' > 'Fee' > 'InterestRate'. Under 'InterestRate', the 'IrSwap' product is selected and highlighted with a red circle. On the right, a table displays a list of trades. The first row is selected and highlighted with a blue background and a red circle around the 'TradeId' column, which contains the value 'T000000120010...'. The table has a header row with 'TradeId' and a footer row with an asterisk. Buttons for 'New', 'Load', and 'Delete' are visible at the top right of the window.

TradeId
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
*

How to settle a cash payment in FinPricing? (Cont'd)

- Select a trade and click the New button. A new payment settlement template is shown in the main window. Fill all fields and click the Save button. The new payment settlement is created.



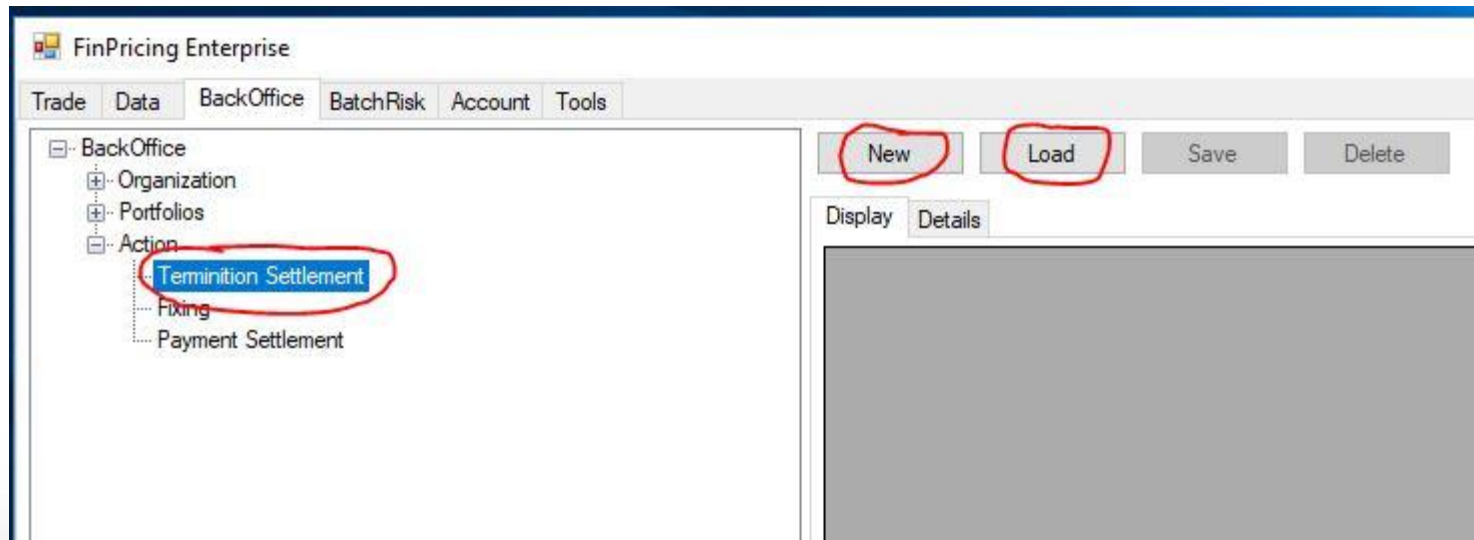
The screenshot displays the FinPricing Enterprise application window. The title bar reads "FinPricing Enterprise". The menu bar includes "Trade", "Data", "BackOffice", "BatchRisk", "Account", and "Tools". The "BackOffice" menu is expanded, showing a tree view with "Organization", "Portfolios", and "Action". Under "Action", there are sub-items: "Termination Settlement", "Fixing", and "Payment Settlement".

The main window contains a toolbar with buttons for "New", "Load", "Save", and "Delete". The "Save" button is circled in red. Below the toolbar are two tabs: "Display" and "Details". The "Details" tab is active, showing a table with the following columns: TradeId, BookName, CptyName, PayReceive, PaymentDate, and Currency. The first row of data is highlighted in blue and has a red circle around it. The "CptyName" column is also circled in red.

TradeId	BookName	CptyName	PayReceive	PaymentDate	Currency
T000000120010...	Interest Rate		Pay	M/d/yyyy	USD

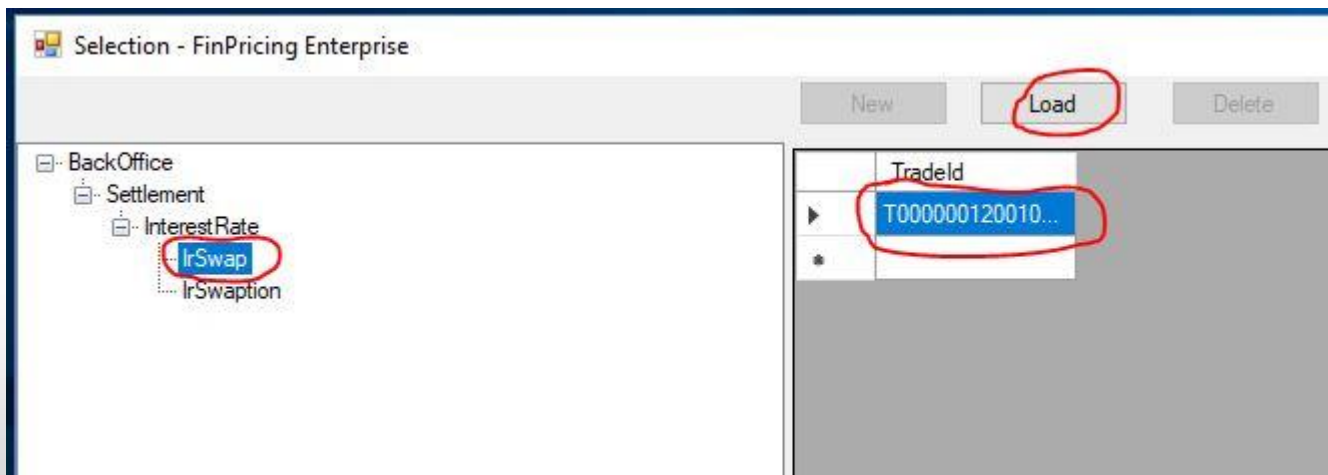
How to terminate a trade manually in FinPricing?

- Click the BackOffice tab at the top-left corner of the application. Then, expand BackOffice -> Action and select the Termination Settlement.



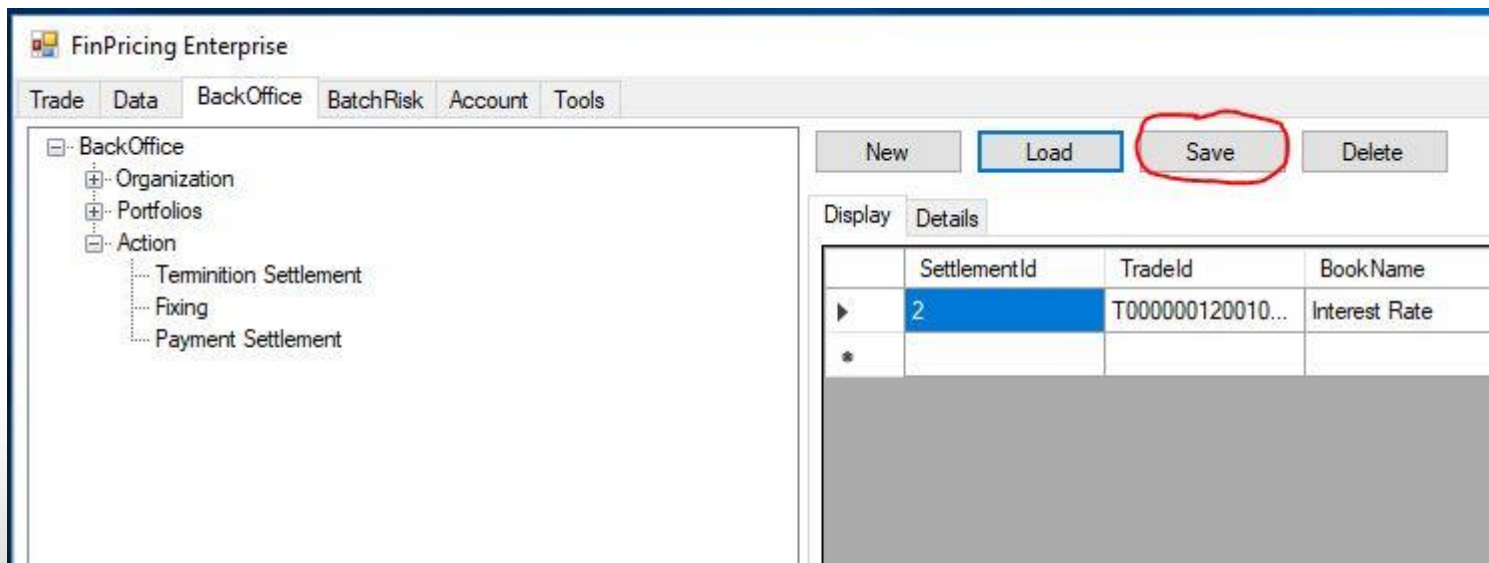
How to terminate a trade manually in FinPricing? (Cont'd)

- Click After that, you can either click the Load button to load an existing terminated trade for review or the New button to terminate a live trade.
- If you click the Load button, a selection window pops up. Expand BackOffice -> Settlement -> Book (e.g., Interest Rate) and select a product (e.g., IrSwap). All the terminated interest rate swap trades within this book are displayed in the main windows



How to terminate a trade manually in FinPricing? (Cont'd)

- Select a terminated trade and then click the Load button. The termination details of the trade are displayed in the main windows. You can modify the termination information and click the Save button to save all the changes.

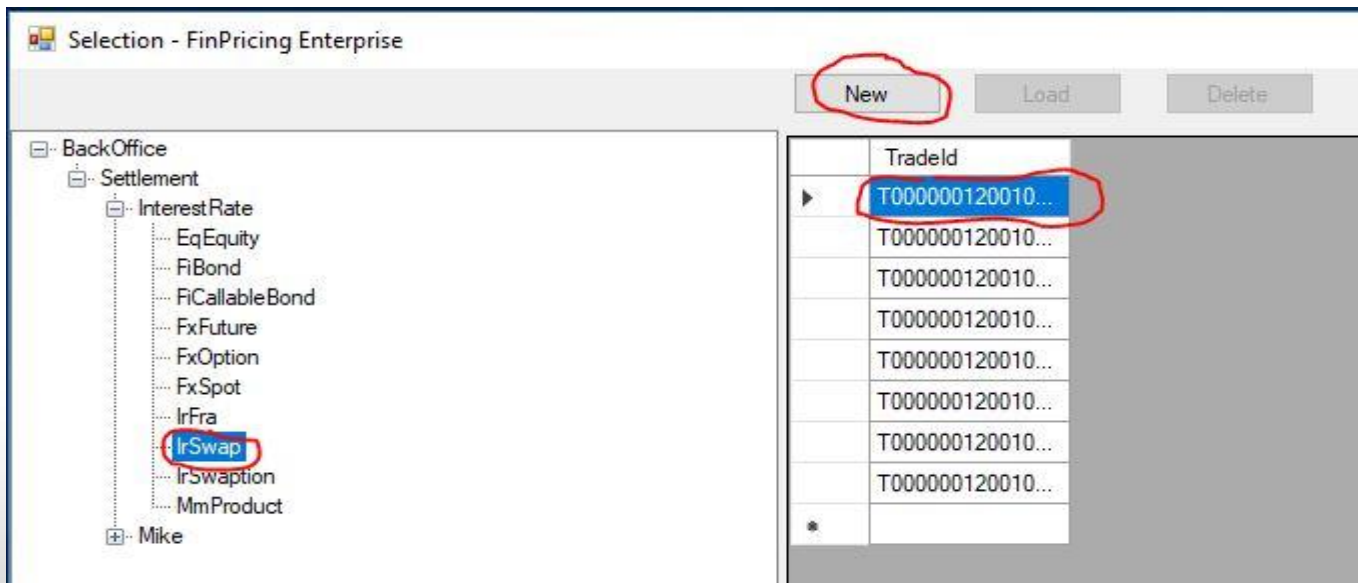


The screenshot displays the FinPricing Enterprise application window. The menu bar includes Trade, Data, BackOffice, BatchRisk, Account, and Tools. The BackOffice menu is expanded, showing Organization, Portfolios, and Action. Under Action, Termination Settlement, Fixing, and Payment Settlement are listed. The main window features a toolbar with New, Load, Save, and Delete buttons. The Save button is circled in red. Below the toolbar, there are tabs for Display and Details. A table is visible with the following data:

	SettlementId	TradeId	BookName
▶	2	T000000120010...	Interest Rate
*			

How to terminate a trade manually in FinPricing? (Cont'd)

- Or if you click the New button, a selection window pops up. Expand BackOffice -> Settlement -> Book (e.g., Interest Rate) and select a product (e.g., IrSwap). All the interest rate swap trades within this book are displayed in the main windows.



The screenshot shows the 'Selection - FinPricing Enterprise' window. The left pane displays a tree view with the following structure:

- BackOffice
 - Settlement
 - InterestRate
 - EqEquity
 - FiBond
 - FiCallableBond
 - FxFuture
 - FxOption
 - FxSpot
 - IrFra
 - IrSwap**
 - IrSwaption
 - MmProduct

The right pane shows a table of trades with the following columns:

TradeId
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...
T000000120010...

The 'New' button and the 'IrSwap' product in the tree, as well as the first trade ID in the table, are circled in red.



How to terminate a trade manually in FinPricing? (Cont'd)

- Select a trade and click the New button. A new trade termination template is shown in the main window. Fill all fields and click the Save button. The trade is terminated.

The screenshot shows the 'FinPricing Enterprise' application window. The 'BackOffice' menu is open, and the 'Action' sub-menu is selected, showing 'Termination Settlement' as the active option. The main window displays a table with columns: TradeId, BookName, ProductName, CptyName, LegalEntity, SettlementType, and S. The first row is highlighted in blue and contains the following data: TradeId: T000000120010..., BookName: Interest Rate, ProductName: IrSwap, CptyName: (empty), LegalEntity: US, SettlementType: Cash, S: M. The 'Save' button in the toolbar is circled in red, and a red line is drawn around the 'CptyName' and 'SettlementType' fields in the table.

	TradeId	BookName	ProductName	CptyName	LegalEntity	SettlementType	S
▶	T000000120010...	Interest Rate	IrSwap		US	Cash	▼ M.
*							

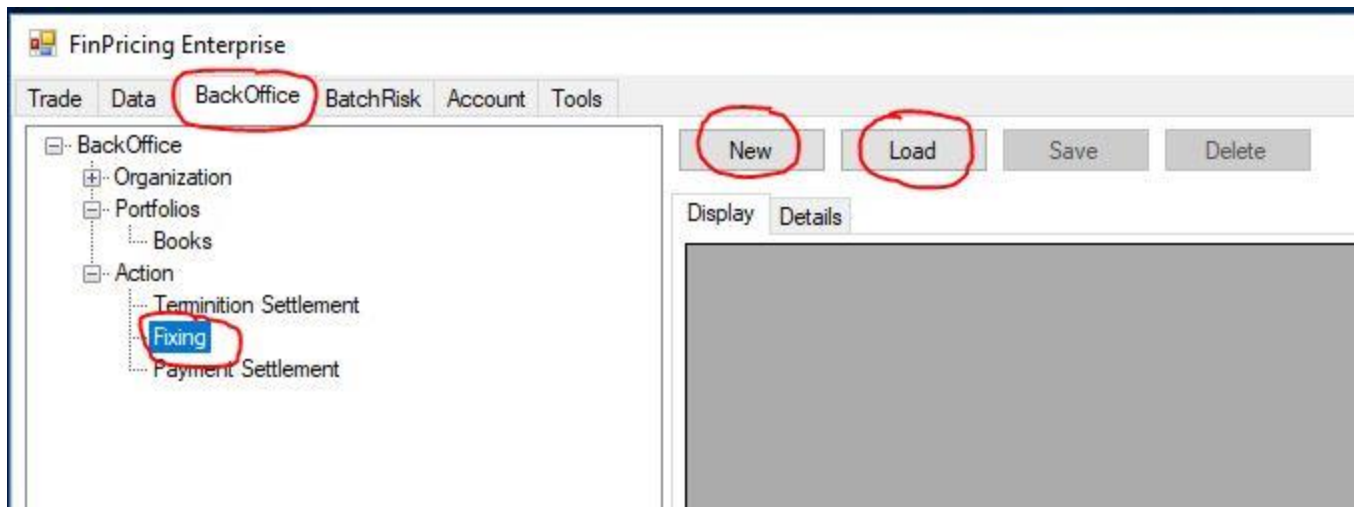


How to fix a floating payment in FinPricing?

- Some derivatives or securities require periodic fixings or resets, such as, the floating leg of a swap, caps or floors, floating bonds, etc. In the End of Day (EOD) process, FinPricing will automatically fix or reset all the periodic floating instruments. In the meantime, the system also provides an interface for users to fix/reset manually.
- Click the BackOffice tab at the top-left corner of the application. Then, expend/select BackOffice -> Action -> Fixing. You can click the New button to create a new fixing or the Load button to extract an existing one.



How to fix a floating payment in FinPricing? (Cont'd)



How to fix a floating payment in FinPricing? (Cont'd)

- If you click the New button, a selection window pops up. Expend BackOffice -> Fixing -> Book (e.g., Interest Rate) -> Product (all product types that require fixing in this book are displayed) and then select a product (e.g., IrSwap). All live IrSwap trades within this book are shown in the main window. Select a trade (e.g., T00000012001000023) and then click the New button.

The screenshot shows the 'Selection - FinPricing Enterprise' window. On the left, a tree view displays the navigation structure: BackOffice > Fixing > InterestRate > IrSwap. The 'IrSwap' node is selected and circled in red. On the right, a table lists trades with columns for TradeId, LegId, ProductName, and Book. The first row, with TradeId 'T00000012001000023', is highlighted in blue. The 'New' button at the top of the table is also circled in red.

TradeId	LegId	ProductName	Book
T00000012001000023	14	IrSwap	Interest Rate
T00000012001000024	15	IrSwap	Interest Rate
T00000012001000024	16	IrSwap	Interest Rate
T00000012001000026	20	IrSwap	Interest Rate
T00000012001000027	21	IrSwap	Interest Rate
T00000012001000027	22	IrSwap	Interest Rate
T00000012001000045	30	IrSwap	Interest Rate
T00000012001000046	31	IrSwap	Interest Rate
T00000012001000046	32	IrSwap	Interest Rate
T00000012001000048	36	IrSwap	Interest Rate
T00000012001000048	37	IrSwap	Interest Rate



How to fix a floating payment in FinPricing? (Cont'd)

- A new fixing template is displayed in the main window. Fill all fields and then click the Save button. The new fixing is generated..

The screenshot shows the 'FinPricing Enterprise' application window. The 'BackOffice' tab is active. The 'Save' button is circled in red. The table below shows a row with the following data:

	TradeId	LegId	BookName	ProductName	ResetDate	StartDate	EndDate	Fixing
▶	T00000012001000023	14	Interest Rate	IrSwap	M/d/yyyy	M/d/yyyy	M/d/yyyy	
*								

How to fix a floating payment in FinPricing? (Cont'd)

- If you click the Load button, a selection window pops up. Expand BackOffice -> Fixing -> Book (e.g., Interest Rate) -> Product (all product types that have fixings within the book are displayed). Select a product (e.g., IrSwap). All the interest rate swaps that have fixings within the book are shown in the main window. Choose a trade and then click the Load button.

The screenshot shows the 'Selection - FinPricing Enterprise' window. On the left, a tree view shows the navigation path: BackOffice > Fixing > Interest Rate > IrSwap. The 'IrSwap' node is selected and circled in red. On the right, a table displays data for the selected trade. The 'Load' button in the toolbar is also circled in red.

	TradeId	LegId	ProductName	Book
▶	T00000012001000023	14	IrSwap	Interest Rate
*				



How to fix a floating payment in FinPricing? (Cont'd)

- All the fixings of the trade are displayed in the main window. You can modify fields and click the Save button to save all changes.

The screenshot shows the 'FinPricing Enterprise' application window. The 'BackOffice' tab is selected in the top menu. On the left, a tree view shows the 'Action' menu expanded to 'Fixing'. In the center, there are buttons for 'New', 'Load', 'Save', and 'Delete', with the 'Save' button circled in red. Below these buttons, there are 'Display' and 'Details' tabs. A table displays the following data:

	TradeId	LegId	ProductName	ResetDate	StartDate	EndDate	Fixing
▶	T00000012001000023	14	IrSwap	2018-06-27	2018-06-27	2018-09-27	0.02
*							



Thank You

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