



Security Allocation Information Engine

Version 1.0

Sample PreProcessing reports -

Error reports:

- 1) SALLIE Account Category Verification:
Accounts that have positions that do not match the long or short account category rule.
- 2) SALLIE Preprocessing Errorlog:
A summary of the errors that occurred during the import process. This report indicates where the user can go to find out more detail about the error. These errors should be corrected before performing the allocation calculation.
- 3) SALLIE Missing Price Report:
A listing of all securities that do not have a price defined.
- 4) SALLIE OOB by Account ID:
Out Of Balance account entries by Account ID. The system expects both long and short quantities for a security to be equal. If they are not the system will make the correcting entry into a system account named OOB. This report will show the user which accounts contained positions in the Out of Balance security.
- 5) SALLIE OOB by Security ID:
Out Of Balance entries by Security ID. The system expects both long and short quantities for a security to be equal. If they are not the system will make the correcting entry into a system account named OOB. This report will show the user which securities need to be corrected.

Informational reports -

- 1) SALLIE Foreign Currency Rate Report:
A listing of all foreign denominated securities showing currency codes and exchange rates.
- 2) SALLIE Price Report:
A listing of all current prices by security ID.

Reconciliation reports -

- 1) SALLIE Reconcile Summary:
A scorecard of what the system imported. The values are broken down by Source, showing quantities, market values, and whether or not the positions are in balance or OOB.
- 2) SALLIE Reconcile by Account ID:
A reconcile report that shows what was imported sorted by Account ID.
- 3) SALLIE Reconcile by Security ID:
A reconcile report that shows what was imported sorted by Security ID.

Sample PostProcessing reports -

Error reports:

- 1) SALLIE Postprocessing Errorlog:
A summary of the errors that occurred during the calculation process. This report indicates where the user can go to find out more detail about the error. These errors may need to be corrected in order to have an accurate allocation.
- 2) Unallocated by Security ID:
Shows all of the unallocated positions from the last calculation.

Allocation reports:

- 1) SALLIE Matrix report:
A unique grid view of the Allocation summary report.
- 2) Allocation by Account:
A listing by account showing how securities in the account were allocated.
- 3) Allocation Summary by Account Category:
Displays the Allocation summary by Account Category.
- 4) Allocation Detail by Account Category:
This report is designed to support the allocation by account category summary, showing which securities in which accounts were allocated to each category.
- 5) Allocation by Security ID:
A list of the allocation by security ID
- 6) Allocation Summary:
A summary of the total Allocation by Allocation sequence.

Reconciliation reports:

- 1) SALLIE Netting by cusip:
The default for the system is to net on cusip when the account is the same. This shows the securities and values of what was netted.
- 2) SALLIE Final Reconcile report:
This is a recap of the values that were imported, allocated, unallocated, and netted.