

LDB Security Allocation Information Engine

Version 1.0



LDB

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Security Allocation Information Engine Overview

The Security Allocation Information Engine (SALLIE for short) is designed to assist broker dealers in complying with the Customer Protection Rule (SEC rule 15 c3-3) by providing the user with more control over the security allocation matrix used in the reserve formula. The system offers numerous features to assure accurate calculations through error checking, generating supporting reports and allowing the users to amend stock records and alter information on their desktop or network.

The user is responsible for providing the Stock Record, Pricing, and any other data required for the calculation. If multiple Stock Record sources are input into the system multiple Stock Record files must be provided. The files are explained in detail in the Import File Layouts later in the manual.

By using the INI file, described in the MAINTAIN section, the user may alter locations for the DATA, PRINT, BACKUP, and Help directories.

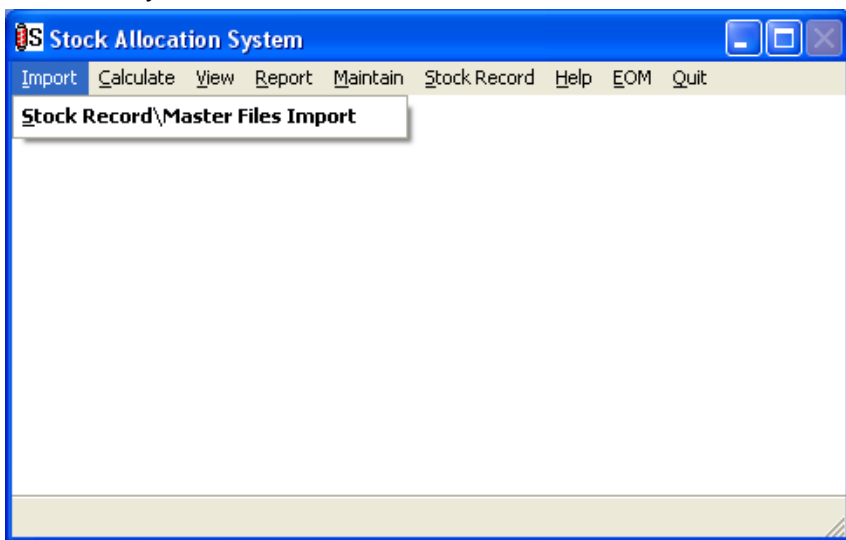
When started, the system will present a bar menu containing pads for import, calculate, view, report, maintain, Stock Record, EOM, help, and quit. The user may choose a pad by moving to it with the arrow keys, by clicking on the pad with a mouse, or by pressing the ALT key plus the underlined letter for the appropriate pad, such as ALT+Q for quit. When a pad has multiple selections, each selection will have a key letter underlined. The user may choose a selection by typing the underlined letter for that selection, clicking on the selection with the mouse, or by hitting the down arrow to the selection and hitting the ENTER key. Some menu selections are marked with an arrow to the right. This indicates a cascading menu with additional items. You may move into the cascading menu as discussed above and make your final selection there.

Each menu pad and its optional selections are discussed below.

The user may interrupt execution of the system at any time by hitting ALT+F4.

TO RUN...

Interactively:



Click on the SALLIE icon. You MAY have to go to the MAINTAIN menu to: alter locations and names of input files in the INI file; add or edit import file locations; add or edit securities information; or alter SALLIE functionality in the INI file. Most often you will NOT have to go here. There are 2 steps needed in order to complete the calculation process.

- 1 – Go to the IMPORT menu and select Stock Record/Master Files Import.
- 2 – Go to the CALCULATE menu and select COMPUTE.

You may now review and/or print the reports and access the QUIT menu to exit the system.

Additional Features

- End of Month mode to preserve end of month data while weekly processing continues.
- Exported tables and reports to CSV files (comma separate value) for further processing and integration
- Run on your PC/Network in either interactive or batch mode
- Creation of PDF reports requiring separate user license of ADOBE ACROBAT or PDFCREATOR

WHAT HAPPENS DURING THE IMPORT AND CALCULATE...

During the Import process the system does Pre allocation data scrubbing and reporting. The list below outlines the activities that take place during the import process:

- Identification of potential action items: missing prices, multiple prices, unassigned accounts
- Loading of stock records from multiple sources to generate a Combined Stock Record
- Generation of Information Reports:
 - Security pricing report
 - Foreign denominated securities
 - New accounts
 - Inventory by security
 - Inventory by account
- Generation of Exception reports
 - Automatic creation of Out of Balance entries (Security with unequal debits/credits across all accounts)
 - Missing security master info for a security
 - No account category assigned
 - Import trailer does not match data
 - Cusip out of balance across all accounts
 - Account designated as holding only Debits or Credits containing Credits or Debits
 - Securities with missing prices

After the import process the user may:

- Amend stock records by creating new double entry stock record entries within SALLIE
- Update the bad or missing information using the MAINTAIN menu.
- Peruse all Reports including these Audit Trail items:
 - Audit Trail of Stock Record Amendments
 - Audit Trail of all Master file (Account, Security, Pricing) changes

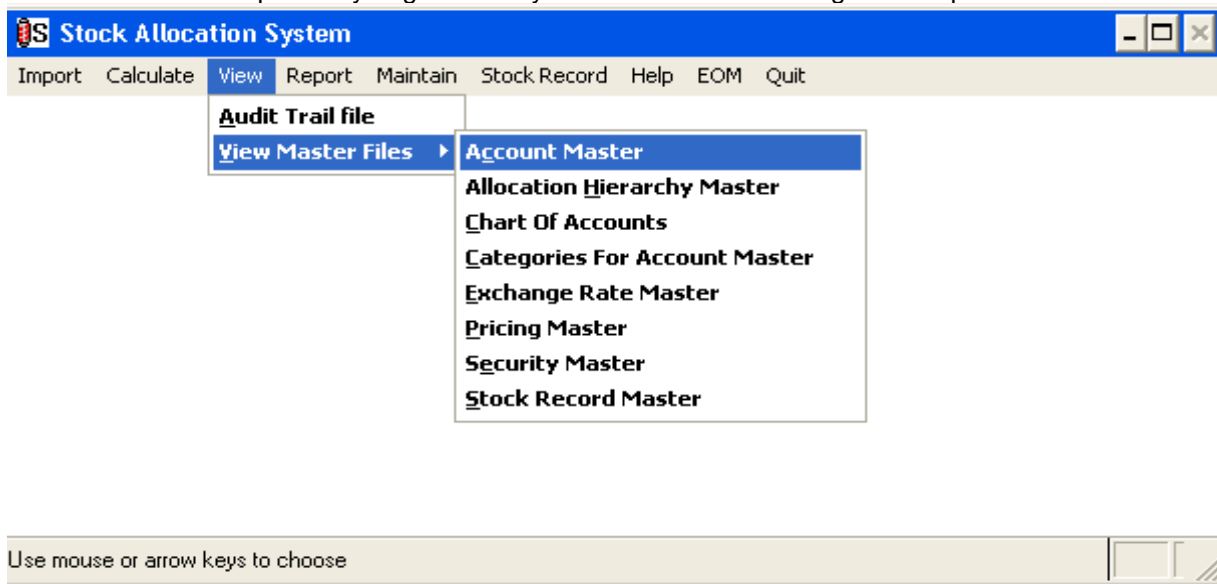
The CALCULATION process performs a dynamic allocation of stock records per the user-defined allocation hierarchy and provides supporting reports.

SALLIE

- Allows the user to monitor 3-3 allocations intraweek to identify improperly posted items
- Supports multiple allocation hierarchies for analysis and comparison
- Generates Post Processing Reports:
 - Reconciliation Reports – quantities/values by account and cusip
 - Allocation Pair reports – allocated quantities and values in account, cusip and/or category order
 - Allocation Summary Matrix report showing Allocated Quantities and Values in a readable grid format
 - Allocation Category Summary: long/short market value and number of accounts, long/short cusips

VIEW

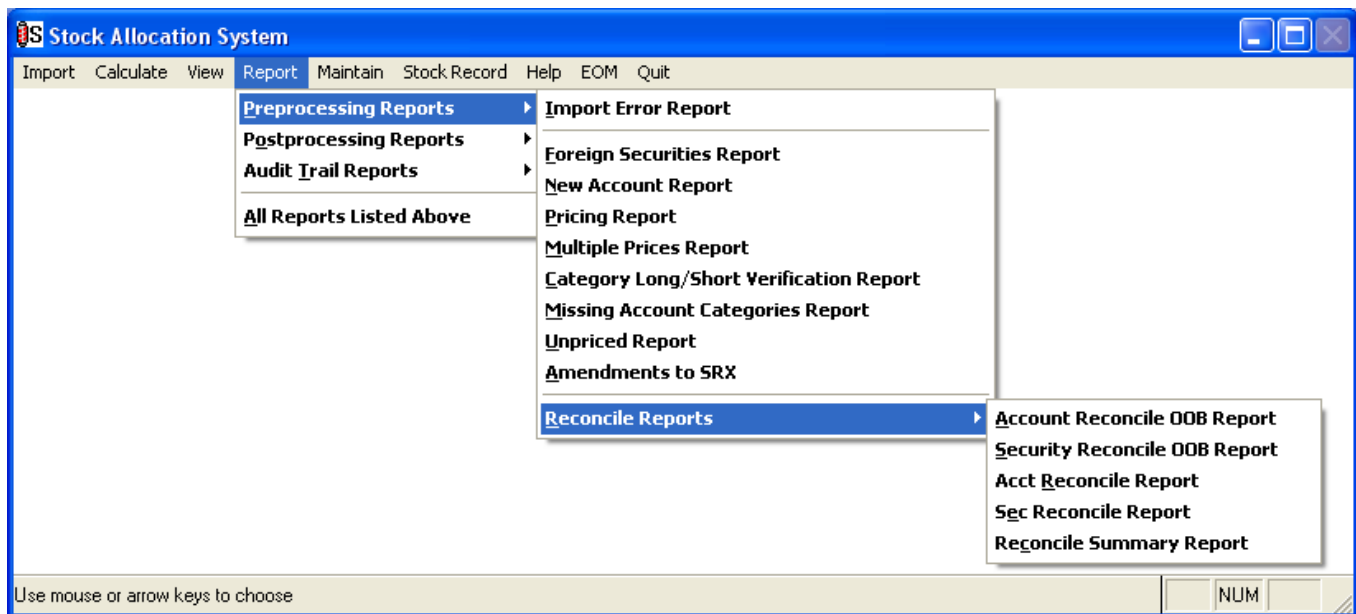
The View menu is a quick way to glance at system data without looking at the reports.



REPORTS

There are 3 sets of reports. The Preprocessing reports are available any time an Import is done. These reports are designed to catch errors prior to performing a Calculate. Postprocessing reports become available after a Calculate. Audit Trail reports show you any changes made to the data since the last Import.

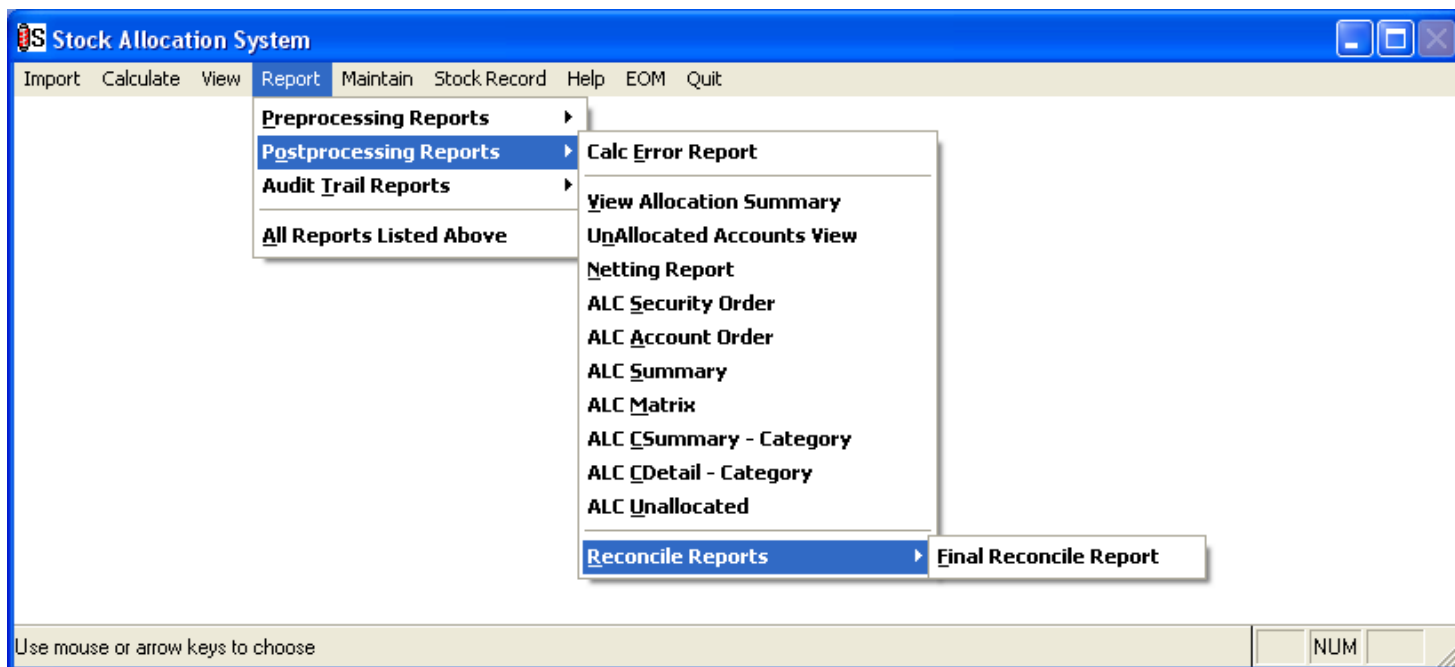
Preprocessing Reports



Report Name	PDF Name	Purpose
Import Error Report	Errorlog	A summary of the errors that occurred during the last Import.
Foreign Securities Report	Foreign	A listing of foreign securities.
New Account Report	Newacct	Any new accounts since the last IMPORT.
Pricing Report	Price	A listing of securities and their prices.
Multiple Prices Report	Pricingx	Sallie can only use one price. If multiple prices are imported this report shows the multiple prices and the one Sallie retained.

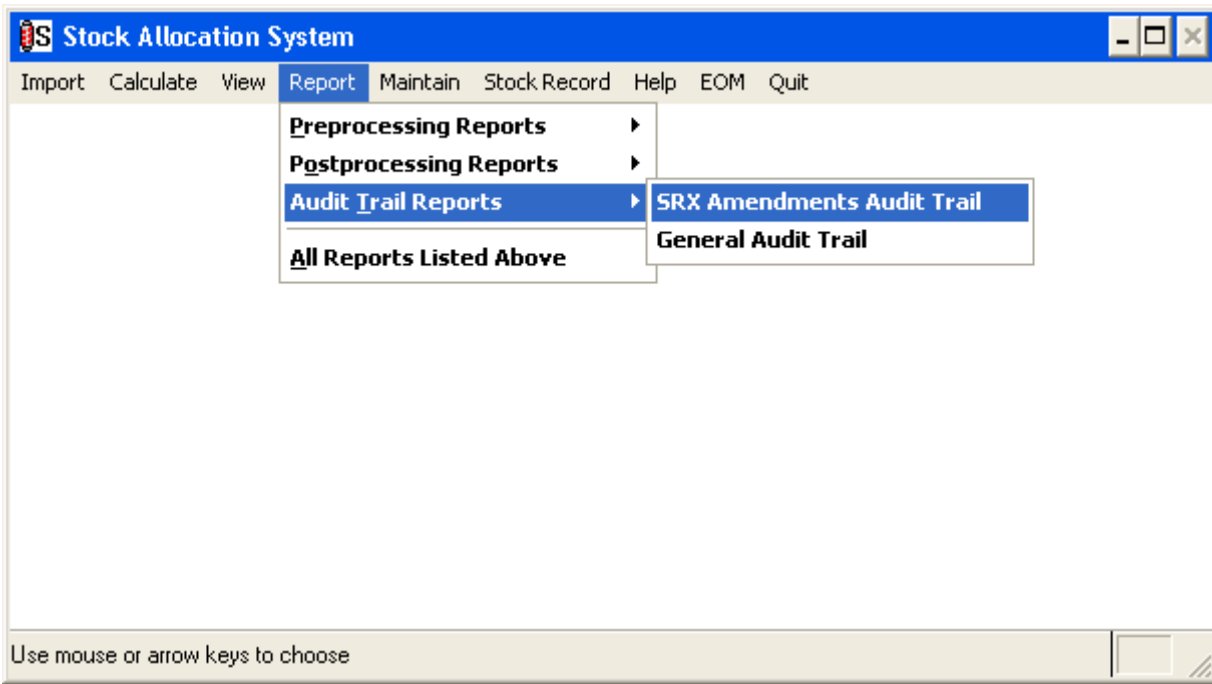
Category long/short Verification Report	Catcheck	An Account with a Long/Short Category should not have short/long positions in it. This report will show these discrepancies.
Missing Account Categories Report	Misscat	If an account does not have a category assigned it will be shown here
Unpriced Report	Noprice	All unpriced securities.
Amendments to SRX	Srxamend	A detail report showing the changes made to the stock record.
Reconcile – Account Reconcile OOB	Oobarep	Out of balance reconcile report by Account.
Reconcile – Security Reconcile OOB	Oobsrep	Out of balance reconcile report by Security.
Reconcile – Acct Reconcile Report	Rexarep	Reconcile report by Account
Reconcile – Sec Reconcile Report	Rexsrep	Reconcile report by Security.
Reconcile – Reconcile Summary Report	Recsumy	Display Values and Qty of the Stock Record Import.

Postprocessing Reports



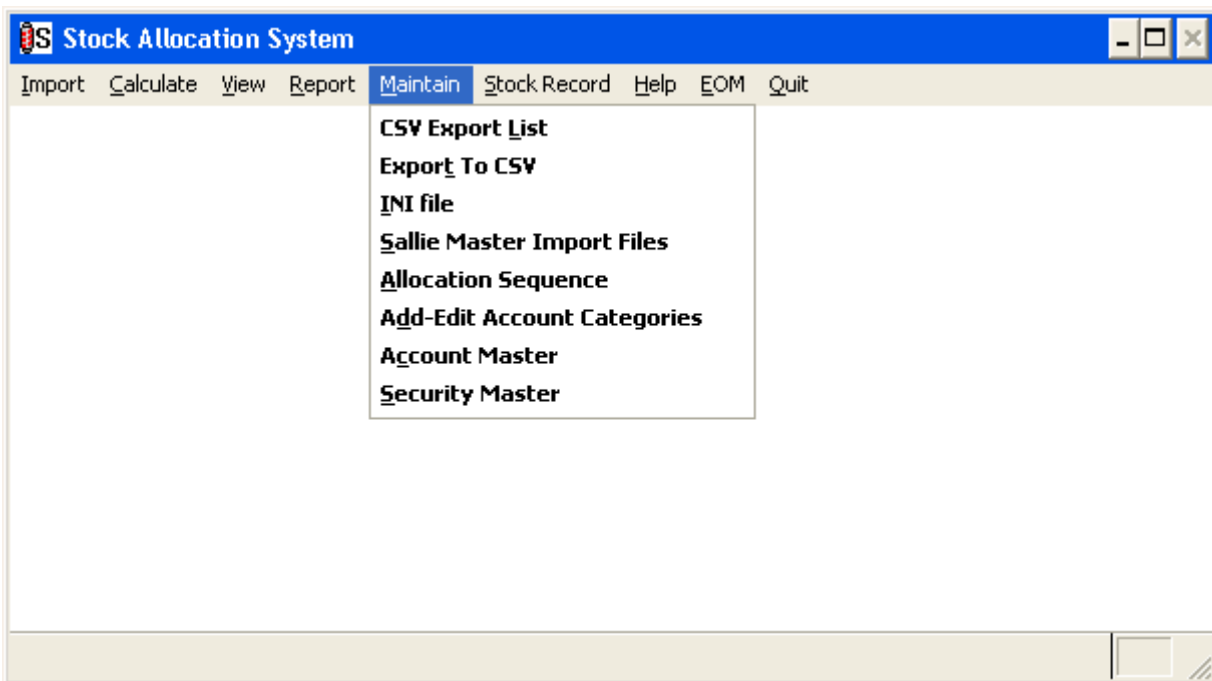
<u>Report Name</u>	<u>PDF Name</u>	<u>Purpose</u>
Calc Error Report	Calcerr	A summary of the errors that occurred during the last Calculate.
View Allocation Summary	View Only	A quick view of the allocation summary data.
UnAllocated Accounts View	View Only	A quick view of the un-allocated accounts.
Netting Report	Netcusip	Displays positions that were netted or 'Rolled Up'. Offsetting positions will be netted while positions on the same side will be rolled up.
ALC (Allocated) Security Order	Allocsec	Allocation by Security.
ALC (Allocated) Account Order	Allocact	Allocation by Account.
ALC (Allocated) Summary	Allocsum	Allocation summary report.
ALC (Allocated) Matrix	~Matrx11	A grid view of the Allocation summary. If the report spans more than 1 page the PDF Name would increment for each extra page.
ALC (Allocated) CSummary – Category	Allocat	Allocation by Account Category summary.
ALC (Allocated) CDetail – Category	Allocatd	Allocation by Account Category details.
ALC (Allocated) Unallocated	Unalloc	Unallocated Detail report.
Reconcile – Final Reconcile Report	Recfinal	Display Values of the Stock Record Import, Allocated, Unallocated, and Netting reports.

Audit Trail Reports



<u>Report Name</u>	<u>PDF Name</u>	<u>Purpose</u>
SRX Amendments Audit Trail	Srx_aud	An Audit trail of Who, When, and What was changed to the Stock Record.
General Audit Trail	Gen_aud	An Audit trail of changes to the master files, including Allocation Hierarchy, Security Master, Pricing Master, and Account Categories.

MAINTAIN



CSV Export List

Users may maintain a list of names for database files to export to CSV when a Calculate is done. The program will look in the user defined DATA directory for the files in this list. The newly created CSV file will be placed into the user defined PRINT directory and will have the same name as the selected file. In addition, a text file containing the structure of each exported file will be generated and placed into the PRINT directory. We believe all of the records from the DBF will be contained within the CSV file, although Microsoft Excel has a limit of 65,000 records which may hinder the user's ability to see all of the records when opening the file in Excel.

Export to CSV

Users may navigate to and select data base files (files with extension .dbf) to export on an ad hoc basis. The newly created CSV file will be placed into the user defined PRINT directory and will have the same name as the selected file. In addition, a text file containing the structure of each exported file will be generated and placed into the PRINT directory. We believe all of the records from the DBF will be contained within the CSV file, although Microsoft Excel has a limit of 65,000 records which may hinder the user's ability to see all of the records when opening the file in Excel.

INI file

All INI parameters (items on the left side of the equal sign) are case insensitive and should be entered without spaces. The parameter is followed by an equal sign and the appropriate value is entered to the right of the equal sign. Valid entries are:

ADOBEPRN defines the Adobe printer name
ADOBEPRN = PDF Creator (Default = Adobe PDF)

ADOBEPORT = defines the full DOS path to the adobe print directory
ADOBEPORT = C:\TEMP\ADOBE

BACKUPDIRECTORY defines directory in which PDF report files are saved as YYYYMMDD.XXX (e.g., 19990731.dtl for detail). The user must be running the PDFREPORT functionality in-order to use this setting.
BACKUPDIRECTORY = .\BACKUP

BATCH number not equal to zero indicates a batch run. A negative value will cause RRR to terminate after running. A positive number will let RRR continue to run and wait for another semaphore file.
BATCH = 3 (Default = 0)

BROWSEFONT allows user to pick font size for VIEW windows; 6 is the default size
BROWSEFONT = 6

BROWSER defines location and name of default browser program
BROWSER = C:\PROGRAM FILES\INTERNET EXPLORER\EXPLORE.EXE (Default is %ProgramFiles%\Internet Explorer\EXPLORE.EXE)

COMMONDIRECTORY defines the full DOS path for the Allocation Hierarchy Table
COMMONDIRECTORY = .\ALLOC1\

DATADIRECTORY defines the full DOS path for all network data base files
DATADIRECTORY = S:\SALLIE\DATA\

EOMMODE tells the system if it is running in EOM Mode.
EOMMODE = N

EOMDATA defines the full DOS path to the EOM data directory. If it does not exist the system will create it.
EOMDATA = .\EOM\

FIRMCRD defines the Firms Central Registration Depository Number. Used for XML files.
FIRMCRD = 00000000

FIRMNAME THE NAME THE USER WISHES TO APPEAR ON REPORTS
FIRMNAME = LDB

HELPDIRECTORY defines location of online documentation files
HELPDIRECTORY = S:\SALLIE\HELP\ (Default = .\HELP\)

MAKEXML is used to turn on the XML file creation feature. Please see the XML section for details.
MAKEXML = Y (Default = N)

MERGECOA is used when importing a user defined Chart of Accounts. If set to Y the system will update current COA records and adds new ones. When set to N in the INI file it will replace the current COA with the new one. This setting will be looked at when USECOARULES setting is set to N.
MERGECOA = Y (Default = N)

NETCUSIP tells the system to net on Source+Account+Sub1+Sub2+Cusip
NETCUSIP = N (Default = Y)

PDFERASE deletes all of the previously created PDF reports within the Adobe port directory.
PDFERASE = Y (Default = N)

PDFREPORT creates PDF report files automatically with each run.
PDFREPORT = Y (Default = N)

PRINTDIRECTORY defines the full DOS path for all network print files
PRINTDIRECTORY = D:\SALLIE\PRINT\

RUNDOS complete path and name (including extension) of DOS program executed after BATCH run
RUNDOS = C:\WORKING\DOSPROG.EXE (default is SALLIEFINI.EXE in SALLIE directory)

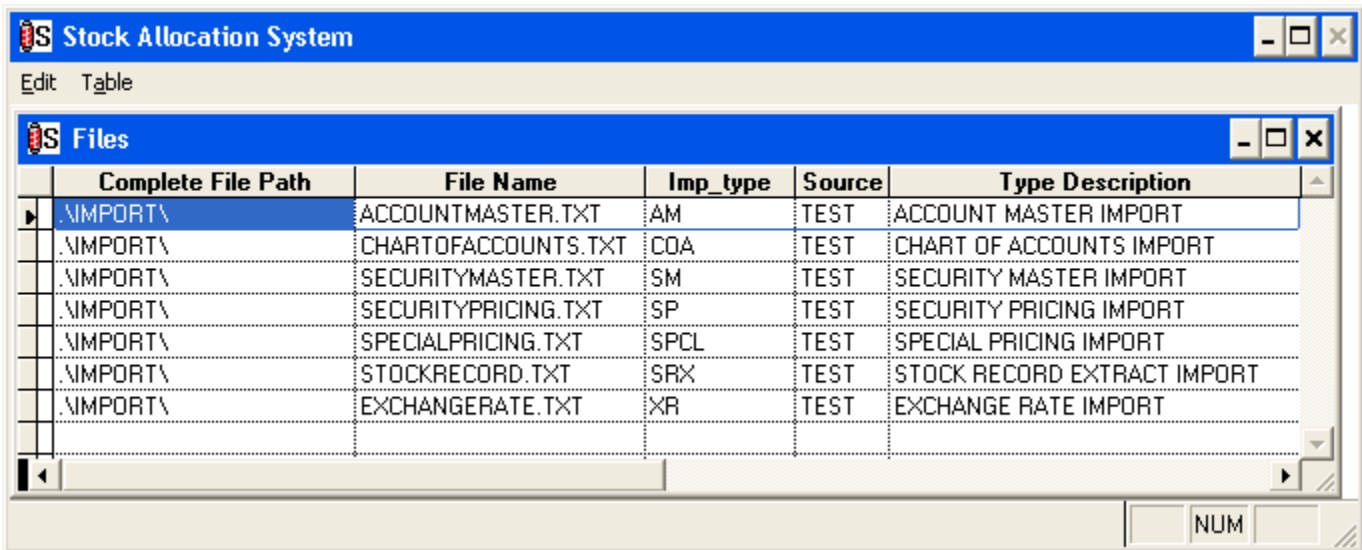
RUNWIN complete path and name (including extension) of Windows program executed after BATCH run
RUNWIN = C:\WORKING\WINPROG.EXE (default is SALLIEFINIW.EXE in SALLIE directory)

SEMAPHORE complete path and name of file whose existence triggers BATCH execution
SEMAPHORE = C:\WORKING\READYSET.TXT (default is SALLIEBATCH.TXT in IMPORTDIRECTORY)

USECOARULES will use the Rules Master to generate a Chart of Accounts.
USECOARULES = N (Default = Y)

XMLDIRECTORY defines the full DOS path for the XML files
XMLDIRECTORY = S:\SALLIE\XML\ (If validating XML files the schema folder must be moved here as well)

Sallie Master Import Files



Complete File Path	File Name	Imp_type	Source	Type Description
.IMPORT\ ACCOUNTMASTER.TXT	ACCOUNTMASTER.TXT	AM	TEST	ACCOUNT MASTER IMPORT
.IMPORT\ CHARTOFACCOUNTS.TXT	CHARTOFACCOUNTS.TXT	COA	TEST	CHART OF ACCOUNTS IMPORT
.IMPORT\ SECURITYMASTER.TXT	SECURITYMASTER.TXT	SM	TEST	SECURITY MASTER IMPORT
.IMPORT\ SECURITYPRICING.TXT	SECURITYPRICING.TXT	SP	TEST	SECURITY PRICING IMPORT
.IMPORT\ SPECIALPRICING.TXT	SPECIALPRICING.TXT	SPCL	TEST	SPECIAL PRICING IMPORT
.IMPORT\ STOCKRECORD.TXT	STOCKRECORD.TXT	SRX	TEST	STOCK RECORD EXTRACT IMPORT
.IMPORT\ EXCHANGERATE.TXT	EXCHANGERATE.TXT	XR	TEST	EXCHANGE RATE IMPORT

This table can be accessed via the maintain menu pad within the application.

The full path, file name, import type, and source must be included with each file. The image above shows a typical table setup.

If a user has populated the extended records in the stock records extract file, they are NOT required to have entries for the Security Master, Account Master, or Security Pricing files in this table. If both are defined the system imports the stock record first, including extended records, followed by the other files.

Multiple Stock records can be imported. The Source field would be used to identify different Stock record sources.

Allocation Hierarchy - Allocation Sequence Amendments

Allocseq	Catys	Catyl	Spfieldl	Spfie
1	FIRM	FIRM		
2	FTR	FTD		
3	GSCC FTR	GSCC FTD		
4	COR	COD		
5	SEG BOX	CUST		
6	SEG BOX	NONCUST		
7	GSCC FTR	FTD		
8	CNS FTR	NSCC FTD		
9	NSCC FTR	CNS FTD		
10	FTR	GSCC FTD		
11	CNS FTR	GSCC FTD		
12	NSCC FTR	GSCC FTD		
13	FTR	CNS FTD		
14	GSCC FTR	CNS FTD		
15	NSCC FTR	FTD		
16	FTR	NSCC FTD		
17	GSCC FTR	NSCC FTD		
18	CNS FTR	FTD		
19	FTR	COD		
20	GSCC FTR	COD		
21	CNS FTR	COD		
22	NSCC FTR	COD		
23	COR	FTD		

It will be necessary for the user to alter the Allocation Sequence. The Allocation Sequence menu pad allows for this.

The user may add, remove, or reorder any allocation sequence.

NOTE: all adjusting entries will have a corresponding entry in the audit trail.

Reorder Allocation

1. Select the sequence number you wish to move in the current location drop down box.
2. Select the sequence number you wish to move to in the new location drop down box.
3. Select Reorder Allocation

Note: these changes will not be saved until the user chooses to save. If the user exits, resets changes, or adds a new allocation without first savings, all changes will be lost.

Remove From the Allocation

1. Select the sequence number you wish to remove in the current location drop down box.
2. Select Remove

Note: these changes will not be saved until the user chooses to save. If the user exits, resets changes, or adds a new allocation without first savings, all changes will be lost.

Add a new Allocation to the sequence

Note: any unsaved reorders or removals will be lost

1. Select Add New
2. Select the valid Long Category you wish to add
3. Select the valid Short Category you wish to add
4. Select what sequence number you wish to assign the new allocation to
5. Choose Add to save the new allocation and automatically reorder the sequence, or cancel to reset the changes

Note: if the user desires a new category, they must first add it under the 'Allocation Hierarchy – Add/Edit Category' table.

Save Button

The user may click this button, or press Alt+S in order to save adjusting entries made.

Note: any newly added Allocation sequences are automatically saved and may not be reset.

Exit Button

Return to the application. This button may be selected by clicking on it or pressing Alt+X.

NOTE: any unsaved amendments will be lost.

Allocation Hierarchy – Add/Edit Category

The screenshot shows a software window titled "Stock Allocation System" with a menu bar containing "Edit". Inside, there is a sub-window titled "Allocation Category". At the top left of this sub-window, there are two checkboxes: "Edit or Delete Existing Category" (checked) and "Add a New Category" (unchecked). To the right are "Clear" and "Exit" buttons. Below these is a warning message: "Any change will require a re-import". Further down are "Delete Entry" and "Save Change" buttons. The main area contains a "Category" section with a "Not Used In Hierarchy" checkbox (checked), a text box with "BOX", and a "Reset" button. Below this is a dropdown menu showing "BOX" and an "Edit" button. To the right, under "Description", is another text box with "BOX" and an "Edit" button. Further right are "Allowed" checkboxes for "Long" and "Short". At the bottom of the window, a status bar displays "Acat (c:\trick_ldb\sallie\data\acat.dbf)", "Record: 11/27", and "Exclusive".

It may be necessary for the user to alter an Allocation Category. The Add/Edit Category menu pad allows for this.

The user may add, remove, or edit any allocation category they desire. However it must not be a category that is currently used in the Allocation Sequence (Indicated by the Red/Green Category Bar). If a category is currently used the bar will be red and the user will not be allowed to delete or save any changes.

NOTE: all adjusting entries will have a corresponding entry in the audit trail.

Category

In order to adjust a Category the user must first choose a category from the drop down list. This list is populated with all categories present in the system. The user may choose to instead type a category into the blank text box to the immediate top of the drop down list. This will automatically filter the list for the user. At anytime the user may press 'enter' to choose the Category listed in the drop down box.

Note: if the user wishes to edit the currently selected Category, they must press the Category 'Edit' button to turn off the filter function.

Description

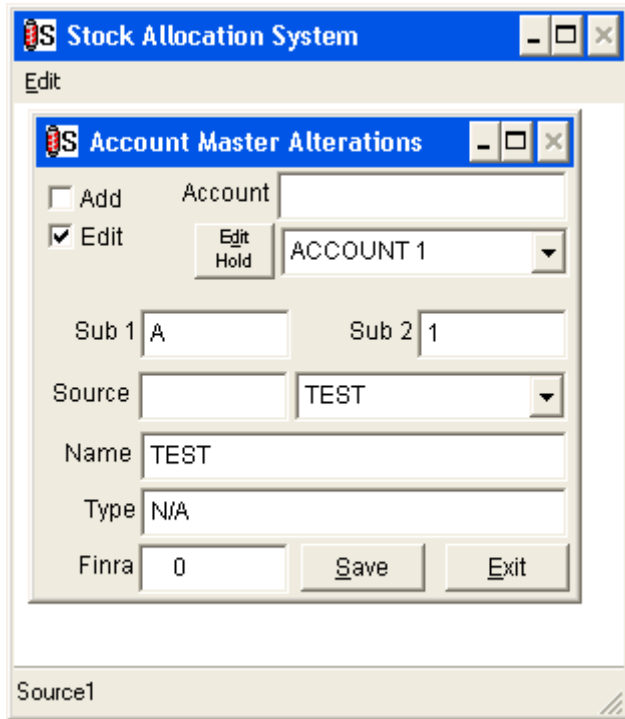
When Editing (or deleting) a category the description matched to the category will be listed here. If editing the user may choose to select the Description 'Edit' button to alter this field.

Allowed Long, Allowed Short

The user may define whether this category is allowed to contain long, short, or long and short holdings.

Note: Changing these values could have adverse affects, the user must be certain of any changes they make in these fields.

Account Master Amendments



The screenshot shows a window titled "Stock Allocation System" with a sub-window titled "Account Master Alterations". The sub-window has a menu bar with "Edit". Below the menu bar, there are two checkboxes: "Add" (unchecked) and "Edit" (checked). To the right of the "Edit" checkbox is a button labeled "Edit Hold". Below these is a text field labeled "Account" containing "ACCOUNT 1" and a dropdown arrow. Below that are two text fields: "Sub 1" containing "A" and "Sub 2" containing "1". Below these is a "Source" field containing "TEST" and a dropdown arrow. Below that is a "Name" field containing "TEST". Below that is a "Type" field containing "N/A". At the bottom left is a "Finra" field containing "0". At the bottom right are two buttons: "Save" and "Exit". The status bar at the bottom of the window contains the text "Source1".

It may be necessary for the user to alter the Account Master Records due to erroneous import positions. The Account Master Alterations menu pad allows for this.

In order to make alterations to the Account Master the user must perform an initial import of the data. The user may then navigate to this menu to update the Account Master database. When all alterations have been saved the user may then calculate. The user may add, or alter existing entries: the user may not remove Accounts from the master file.

NOTE: all adjusting entries will have a corresponding entry in the audit trail.

Add/Edit Selection

The user must FIRST determine what type of an adjustment they wish to make via a clickable checkbox. By default the EDIT function is utilized.

Account Selection

In order to adjust an Account the user must first choose an Account from the drop down list. This list is populated with all Accounts present in the system. The user may choose to instead type an Account into the blank text box to the immediate top of the drop down list. This will automatically filter the list for the user. At anytime the user may press 'enter' to choose the Account listed in the drop down box.

Note: if the user wishes to edit the currently Account, they must press the 'Edit Hold' button to turn off the filter function.

Source Selection

The user may select a source from the drop down list or use the filter functionality. Only valid sources found within the 'Sallie Master Import Files' table can be selected or used here. If a user wishes to use a different source, they must first add it to the 'Sallie Master Import Files' table.

Other Data Selections

All other fields may have information entered into them.

Save Button

The user may click this button, or press Alt+S in order to save adjusting entries made.

Exit Button

Return to the application. This button may be selected by clicking on it or pressing Alt+X.

NOTE: any unsaved amendments will be lost.

Security Master Amendments

The screenshot shows a window titled "Stock Allocation System" with a sub-dialog box titled "Security Master Alterations". The dialog box contains the following fields and controls:

- Buttons: Add, Edit, Remove
- Secid: [Empty text box]
- Save: [Save button]
- Edit Hold: [Dropdown menu showing 019259242]
- Exit: [Exit button]
- Description: [Text box containing "Left blank: user option"]
- Multiplier: [Text box containing 100]
- MTG Factor: [Text box containing 1]
- Currency Code: [Text box containing EUR]
- Exchange Rate: [Text box containing 1.3610000]
- Mkt Price: [Text box containing 86.5000000]

At the bottom of the dialog box, the file path "Xr_mast (c:\vick_ldb\sallie\data\xr_mast.dbf)" and "Record: 2/2" are displayed.

It may be necessary for the user to alter the Security record due to erroneous import positions. The Security Master Alterations menu pad allows for this.

In order to make alterations to the Security Records the user must perform an initial import of the data. The user may then navigate to this menu to update the Security Master database. When all alterations have been saved the user may then calculate. The user may add, remove, or alter existing entries.

NOTE: all adjusting entries will have a corresponding entry in the audit trail.

Add/Edit/Remove Selection

The user must FIRST determine what type of an adjustment they wish to make via a clickable checkbox. By default the EDIT function is utilized.

Security ID Selection

In order to adjust a Security position the user must first choose a Security ID from the drop down list. This list is populated with all Securities present in the system. The user may choose to instead type a Security ID into the blank text box to the immediate top of the drop down list. This will automatically filter the list for the user. At anytime the user may press 'enter' to choose the Security ID listed in the drop down box.

Note: if the user wishes to edit the currently selected Security ID, they must press the 'Edit Hold' button to turn off the filter function.

Other Data Selections

All other fields must have information entered into them with the exception of the Description.

Save Button

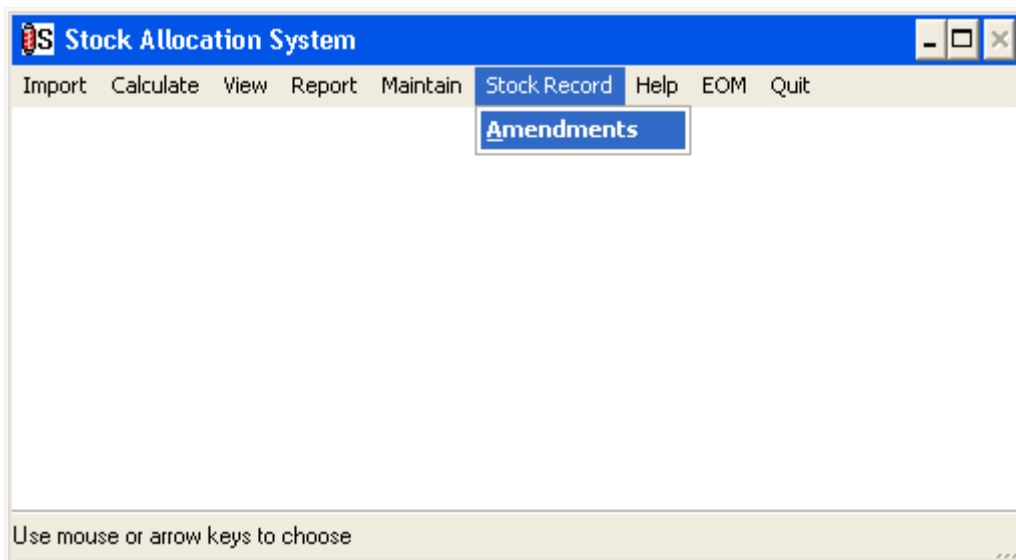
The user may click this button, or press Alt+S in order to save adjusting entries made.

Exit Button

Return to the application. This button may be selected by clicking on it or pressing Alt+X.

NOTE: any unsaved amendments will be lost.

Stock Record



Stock Record Additions

Security ID

List Of Accounts Source Long Quantity Short Quantity

Quantity Out Of Balance Long Quantity Short Quantity

Original Positions

	A_number	A_sub1	A_sub2	A_source	Secid	Longqty	Shortqty
	098-48833			LDB	Y11757104	0.00	68500.00
	098-58847			LDB	Y11757104	68500.00	0.00

Amended Positions

	A_number	A_sub1	A_sub2	A_source	Secid	Longqty	Shortqty
	OOB			LDB	Y11757104	57.00	0.00

It may be necessary for the user to add adjusting entries in the Stock Record Master file due to erroneous import positions. The Stock Record Adjustments menu pad allows for this.

In order to make alterations to the Stock Record the user must perform an initial import of the data. The user may then navigate to this menu to update the Stock Record Master database. When all alterations have been saved the user may then calculate. The user may only add adjusting entries; they may never delete security records. **The user should NOT re-import as this will clear all adjusting entries made.**

NOTE: all adjusting entries will have a corresponding entry in the audit trail.

Security ID Selection

In order to adjust a Security position the user must first choose a Security ID from the drop down list. This list is populated with all Securities present in the system. The user may choose to instead type a Security ID into the blank text box to the immediate left of the drop down list. This will automatically filter the list for the user. At anytime the user may press 'enter' to choose the Security ID listed in the drop down box.

Clear Button

The user may click this button, or press Alt+C in order to reset the form. Any adjusting entries not saved will be lost. This will also reset the Security ID drop down list and filter.

Save Button

The user may click this button, or press Alt+S in order to save adjusting entries made. This will only function when the Security is in Balance. See the **Saving Amendments** section below for more information.

Exit Button

Return to the application. This button may be selected by clicking on it or pressing Alt+X.

NOTE: any unsaved amendments will be lost.

Making Amendments - List of Accounts Selection

After a Security ID has been chosen the user may choose from any of the available accounts to make adjusting entries within. If an account is not present, the user will need to first add it to the Master List of Accounts.

NOTE: make sure all adjusting accounts are present *before* making any alterations. You will not be able to save alterations that leave the Security out of balance.

Making Amendments – Long and Short Quantity

The user may enter any adjusting number here that they desire.

Making Amendments – Add Record Button

This button may be selected by pressing Alt+A or through a mouse click.

The system will ensure that the adjusting entry is valid before amending the position.

NOTE: negative entries in the long or short will only be allowed for accounts that have a positive entry on the same side but the system only allows entries on that side up to the value of the positive entry. Once the negative adjusting entry has been added to the amended positions, the user will need to select an account that allows entries on the opposing side to add the corresponding positive adjusting entries.

Saving Amendments – Add Record Button

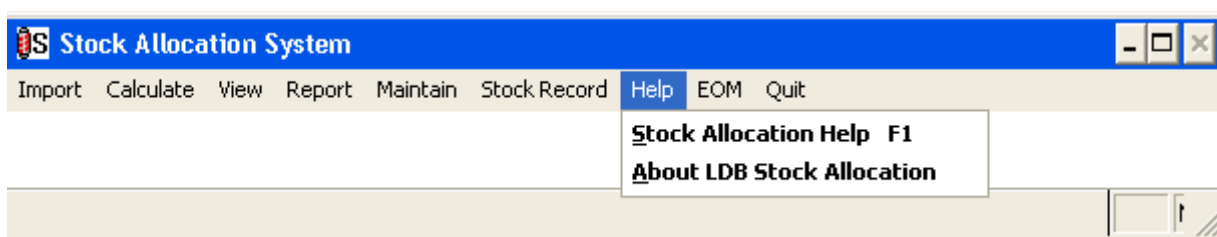
The user will only be able to save amendments when the Security is in balance. This will be indicated in the Out Of Balance section by both the Long and Short quantity boxes' green background. If the security is out of balance the user will be warned and stock record will NOT be updated.

NOTE: The Out Of Balance section updates the original and amended position's combined quantity. When the security is in balance the background will be green. When the security is out of balance the background will be red on the offending side and the amount out of balance will be listed below the red box.

NOTE: If the user highlights the upright rectangle to the immediate left of the Account Number in the Amended Positions table the system will attempt to remove the records when the user attempts to Save. If the security is out of balance, the user will be notified and the Stock Record Master file will not be updated. If the user wishes to remove an amendment before they save, they must use the clear form button and begin again.

NOTE: once a user has saved the amended positions the records may no longer be removed. If a user saves an incorrect amendment they must re-import and start over on all stock record amendments.

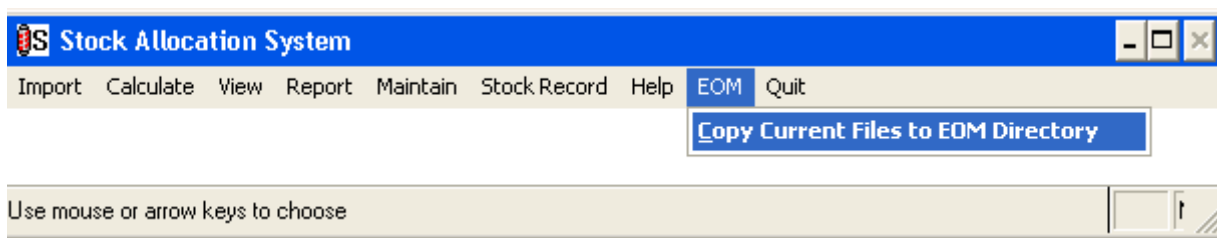
HELP



SALLIE Help will give the user access to an HTML version of the manual via the default system browser. If SALLIE cannot find the default browser, the user may define its location using the BROWSER parameter in the INI file. Hitting F1 will launch the HTML help function.

About LDB SALLIE shows version, default directory and creation information for the application.

EOM Mode



EOM or End of Month mode is used to segregate end of month data from daily data so users can continue to process daily charges while isolating EOM data. The EOM data used for FOCUS can be examined and corrected without interfering with daily processing.

To utilize this functionality the user should click on EOM->COPY CURRENT FILES TO EOM DIRECTORY. This will copy the entire data directory to the EOM directory defined in the INI file. NOTE: The default directory for EOMDATA is .\eomdata. Use the EOMDATA entry in the INI file to customize the location. Sallie will warn you if you try to overwrite any data that is already in the EOMDATA folder. It will display a popup window telling the user the date of the data and request a Yes or No answer to continue.

Toggle back to normal mode via the INI file. This would be done by setting EOMMODE = N in INI file. Once in normal mode, all system references will point at the Data directory.

INI settings for EOM Mode -
 EOMMODE = Y
 EOMDATA = .\EOM\

Import File Layouts

All Import Files – General Notes

- Must be formatted with CSV (Comma Separated Values)
- Must be defined in the 'Sallie Master Import Table' found within the maintain menu
 - Please see the manual section titled 'Sallie Master Import Table' for more information
- Contain a header and a trailer record
- All dates are in YYYYMMDD
- Files will not be imported if the header date is missing.
- Trailer validation errors will be posted to an error log.
- How to read the Max Length
 - 16.2: NNNNNNNNNNNNNN.NN
 - 1234567890123.56

Stock Records Extract File

The stock record extract file contains the quantity and location of all positions. All references to As of Date Expect dates in the format YYYYMMDD.

	Max Length
Record Type:	<i>H for header, T for trailer, blank for detail</i>
Account Number:	<i>Specify the account that the Security is held in As Of Date on Header, Total records on Trailer</i>
Account Sub1:	<i>Sub Location 1 of the Account</i>
Account Sub 2:	<i>Sub Location 2 of the Account</i>
Security ID:	<i>CUSIP/ISIN/SEDOL/ETC.</i>
Settlement Date Long Quantity:	<i>Settlement Date Long Quantity Total of all Long Quantity on Trailer</i>
Settlement Date Short Quantity:	<i>Settlement Date Short Quantity Total of all Short Quantity on Trailer</i>

Extended records

- By including this data the Security Master, Account Master, and Security Pricing files do not need to be created.
- If this data is included, the user is not required to place an entry into the 'Sallie Master Import Table' for the Security Master, Account Master, and Security Pricing file.

	Max Length	
Account Name:	<i>User defined account description</i>	40
Security Description:	<i>User defined security description</i>	40
Multiplier:	<i>see note 1 under the Security Master File</i>	15.7
Mortgage Factor:	<i>see note 2 under the Security Master File</i>	8.5
Currency Code:	<i>ISO 4217 Type Currency Codes - USD, JPY, EUR, etc</i>	3
Settlement Date Long Market Value:	<i>The market value of the long position.</i>	16.2
Settlement Date Short Market Value:	<i>The market value of the short position.</i>	16.2
Account type:	<i>FOR AEP XML COA</i>	20
FINRA Account Type:	<i>Leave Blank</i>	5

Security Master File

If using the extended records within the Stock Records Extract file, this file is not required in the 'Sallie Master Import Table'

The security master file contains each security's descriptor.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Security ID:	<i>CUSIP</i>	12
	<i>As Of Date on Header, Total records on Trailer</i>	
Security Description:	<i>User defined security description</i>	40
Multiplier:	<i>see note 1</i>	15.7
Mortgage Factor:	<i>see note 2</i>	8.5
Currency Code:	<i>ISO 4217 Type Currency Codes - USD, JPY, EUR, etc</i>	3

Note 1: Adjusting factor used so that price * quantity * multiplier = market/contract value. Most Bonds would have a multiplier of .01. Default is 1.

Note 2: Adjusting factor used to reduce the price on MBS. Default is 1.

Account Master File

If using the extended records within the Stock Records Extract file, this file is not required in the 'Sallie Master Import Table'

The account master file contains each account's descriptor.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Account Number:	<i>Account Number</i>	20
	<i>As Of Date on Header, Total records on Trailer</i>	
Account Sub 1:	<i>Sub Location 1 of the Account</i>	6
Account Sub 2:	<i>Sub Location 2 of the Account</i>	6
Account Name:	<i>User defined account description</i>	40
Account Source:	<i>Source of the Account</i>	6
Account type:	<i>FOR AEP XML COA</i>	20
FINRA Account Type:	<i>Leave Blank</i>	5

Security Pricing File

If using the extended records within the Stock Records Extract file, this file is not required in the 'Sallie Master Import Table'

The security pricing file contains the market price of each security.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Security ID:	<i>CUSIP, ISIN, SEDOL, ETC...</i> <i>As Of Date on Header, Total records on Trailer</i>	12
Market Price:	<i>The market price of the security</i>	15.7

Chart of Accounts File

This file is used in lieu of a Rules Master file. If this file is defined in the File Import list the system will use this COA instead of building its own using the Rules Master file. If the INI setting COAMERGE = Y is used existing accounts will be updated and new ones added. If this INI setting is not defined or set to N the current COA will be replaced with this one.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Account Source:	<i>Location of the Account</i>	6
Account Number:	<i>Account Number</i> <i>As Of Date on Header, Total records on Trailer</i>	20
Account Sub 1:	<i>Sub Location 1 of the Account</i>	6
Account Sub 2:	<i>Sub Location 2 of the Account</i>	6
Account Category Long:	<i>Must match a Category in ACAT</i>	9
Account Category Short:	<i>Must match a Category in ACAT</i>	9

Special Pricing File

The special pricing file is used to calculate a weighted price for special pricing. In this file the system expects each detail line to contain the SECID, Quantity, and the Contract Value filled in for one of the special pricing types. The User defined fields can be used in case the predefined fields are not adequate. In order to use a special price that category must be defined in the Allocation Hierarchy table for either Long or Short positions. The valid categories are FTD, FTR, GSCC, CNS, NSCC, STKBW, STKLON, USER1, and USER2. When a special pricing category is defined for an allocation match the system will use that special price category's weighted price when calculating the allocated values.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Security ID:	<i>CUSIP</i> <i>As Of Date on Header, Total records on Trailer</i>	12
Quantity:	<i>The quantity of the security for the special price</i> <i>Total of all long quantity on Trailer</i>	16.2
<i>Fail to Deliver</i>	<i>The Contract value for this position</i>	16.2
<i>Fail to Receive</i>	<i>The Contract value for this position</i>	16.2
GSCC:	<i>The Contract value for this position</i>	16.2
CNS	<i>The Contract value for this position</i>	16.2
NSCC	<i>The Contract value for this position</i>	16.2
Stock Borrow:	<i>The Contract value for this position</i>	16.2
Stock Loan :	<i>The Contract value for this position</i>	16.2
User Defined 1 :	<i>The Contract value for this position</i>	16.2
User Defined 2 :	<i>The Contract value for this position</i>	16.2

Exchange Rates File

The exchange rates file contains all countries currency codes as per ISO 4217 and each corresponding exchange rate.

	Max Length	
Record Type:	<i>H for header, T for trailer, blank for detail</i>	1
Currency code:	<i>ISO 4217 Type Currency Codes - USD, JPY, EUR, etc</i>	3
Exchange Rate:	<i>The multiplicative rate as derived from ISO 4217 As Of Date on Header, Total records on Trailer</i>	16.7

NETTING

Netting by default is turned on. To turn off netting set CUSIPNET to N in the INI file.

Netting is done when Source+Account+Sub1+Sub2 and cusip are the same.

The netting report shows the offsetting positions and if multiple positions are on the same side it will show that value 'rolled up'.

Suggested Minimum Backup Procedures

After installation, the following directories should be backed up:

Program Files\LDB\SALLIE

Program Files\LDB\SALLIE\DATA

Program Files\LDB\SALLIE\DATA\TEMPLATE

Once the system is operational, you need to back up Program Files\LDB\SALLIE only when you have altered the INI file.

The Program Files\LDB\SALLIE\DATA\TEMPLATE directory contains empty versions of all DBF (database) and CDX (index) files. If you get an error message indicating that a table or index has been corrupted, you should retrieve the appropriate files from your system backup or from the template directory. Files that you alter via the MAINTAIN menu are copied to the template directory when you access them. This assures that the TEMPLATE directory will have the latest versions of all files. When retrieving files from the TEMPLATE directory, COPY the files: do NOT MOVE them. If you encounter difficulty in retrieving files, contact LDB.

Unattended/Batch Processing

The system may be set to run in an unattended, batch mode. BATCH should be set to a non-zero value in the INI file. Once all user files have been provided to the computer running SALLIE, a semaphore file (see SEMAPHORE setting in INI file section of this manual) should be created. SALLIE will sense the existence of this file and proceed to import files and perform calculations.

Upon completion of the run, a user-supplied routine (See RUNDOS and RUNWIN settings in INI file) may be executed. Program messages are placed in batchmsg.txt in the print directory. If the BATCH parameter setting is greater than zero, SALLIE remains open, waiting for another semaphore file. If the parameter is negative, SALLIE will close upon completion. SALLIE will delete the semaphore file when the run completes. BADBATCH.MEM will be created in the Print directory if a fatal error is encountered. BATCHMSG.TXT should contain the text explaining the fatal error as the final entry in the file.

Error Log Entries

The system has two sets of error logs. One is generated on the Import and the other is generated when a Calculate is done. In addition to the error logs the system may generate certain error text files in the PRINT folder for addition detail. The error log will alert you if any text files generated. Generally the Import Error log and the Calc Error log are error summary reports. These reports will indicate which reports or text files you should be looking at to find the details about the error.

Text Files that may be generated include:

- 1 - CALCERR.TXT – A text version of the CALCERR pdf report.
- 2 - NOQTY.TXT – Positions that do not have any quantity.
- 3 - IMPERR.TXT – A text version of the ERRORLOG pdf report.
- 4 - RULEERR.TXT – If LDB created a Rules Master table to generate the Chart of Accounts this will show accounts without a rule. The Rules will default to ~~~~L for long and ~~~~S for short accounts. These will then be unallocated.
- 5 – SMSPMISS – Security Master or Security Pricing import discrepancies. A position exists in the Stock Record but there is no corresponding data in Security or Pricing master. Sallie will generate entries for the missing data elements using default values.
- 6 – MISSINGACCOUNT.TXT – The Source or Account is not found in the Rules Master table.

Creating the Chart of Accounts – The Rules Master

If a COA is not available for import LDB will work with clients to create what we call the Rules Master table. The rules master contains details on ranges of accounts and what long or short allocation categories they fall into. These rules are sensitive to Sources, Sub types 1, and Sub types 2.

Note: If importing the chart of accounts there are two INI settings to be aware of.

- 1 - USECOARULES should be set to N in the INI file.
- 2 – MERGEOA if set to Y will update current COA records and adds any new ones. If set to N it will clear out the current COA and replace it with the new one.

Creating FINRA XML Files

FINRA's Automated Exam Program for Stock Record filing requires exacting XML files. SALLIE can create the required XML information and conforms to the specifications of version 4.0. Users will be required to supply the Account Number Structure and the Firm's Profile Information data files. The XML files that are created can be validated against a schema file provided by FINRA. Validation is optional and the results are placed in a file named XML_VALIDATION.TXT in the XML folder. The XML files are listed below:

- 1- Full Stock Record
- 2- Chart of Accounts
- 3- Mapping of Firm's Accounts to Firm's Allocation Categories
- 4- Mapping of Firm's Accounts to FINRA Standard Chart of Accounts
- 5- Allocation Categories
- 6- Allocation Hierarchy Pair Off
- 7- Allocation Summary/Allocation Category Totals
- 8- Allocation Pair Off Summary
- 9- Security Allocation Details

Additional data requirements apply for the Account Master and/or the Stock Record Master file. If the additional fields are supplied in the 'Full' Stock Record Extract File the Account Master does not need to be filled in. These fields are outlined in the file specs above.

Please see the XML files section under the MAINTAIN section for details on controlling which files are created.

Note 1: If creating XML files there are two INI settings to be aware of.

- 1 - MAKEXML should be set to Y in the INI file.
- 2 - FIRMCRD should be filled in with the Firms Central Registration Repository Number.
- 3 - XMLDIRECTORY defaults to .XML\ . If you move this folder elsewhere and plan on validating XML files the schema folder must be moved to the new location as well. This is where the XML file will be created.

Note 2: This feature is an add module to the standard program. Please contact LDB for more information.

PDF Reports

The purpose is to create PDF report files automatically with each run. When the functionality is on, the PDF reports will be created in the ADOBEPORT (see below) directory.

Adobe Acrobat Setup

1. Adobe Acrobat must be installed.
2. Navigate to the “printers” directory through Windows Control Panel. Right-click on Adobe PDF and select “properties”. Select “printing preferences”.
3. Uncheck “view Adobe PDF Results”, “Do not send fonts to Adobe PDF”, and “Prompt for Adobe PDF Filename”, click “apply”, and click “OK”.
4. Select the “Ports” tab (at top of properties box). Click on “Add Port”. Ensure that the Adobe PDF Port type is highlighted. Click “New Port”, and then navigate to the desired directory to contain the PDF files (C:\Program Files\SALLIE\PDFPRINT, for example). Click “close”, then “apply”, followed by “ok”.

Adobe INI Entries

1. PDFREPORT = Y to turn on the logic. Default is N.
2. PDFERASE = Y to delete all of the previously created PDF reports within the Adobe port directory. Default is Y.
3. ADOBEPRN = Adobe PDF to define the printer name. Default is Adobe PDF.