



# MCC Statistic Concept

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## Revision log

Date	Version	Name	Description
29.03.2004	1.0	M. Boerner	First version.
26.04.2004	1.1	M. Boerner	Revised on base of business requirements.
03.09.2004	1.2	M. Boerner	Inserted new statistic reports for MGB Release 1.2
02.10.2007	1.3	J.Richelsen	Change of report column
30.12.2010	1.4.	J.Richelsen	Review

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# 1 Introduction

This document contains the specification for the statistic module of the MCC application, which provides a multi-client-capability. It is intended to implement the module in a common way which fits the requirements of all clients.

## 2 Functional description

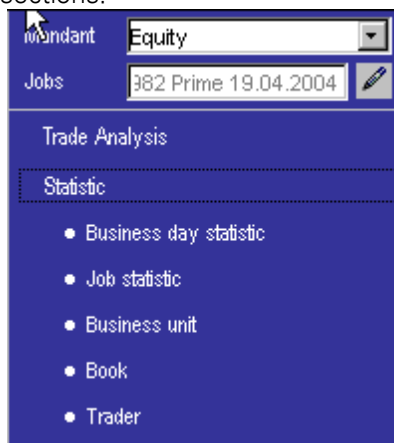
### 2.1 Creation of statistic data

The aggregated statistic data are not stored in the database but calculated online when the users selects the appropriate statistic report. The reason is the required flexibility for evaluation of data by different criterions.

### 2.2 Display of statistic reports

#### 2.2.1 Folderbar

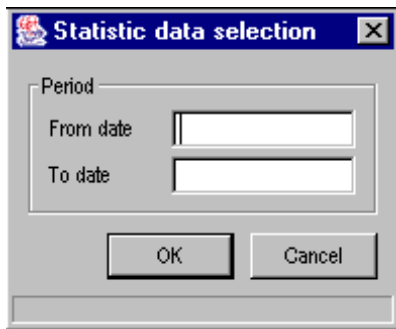
The following picture shows the folder bar entries for the statistic. If the user clicks on one of the entries the application will display the corresponding statistic, which is described in the following sections.



**Picture 1: Folder bar entries for statistic (example for equities)**

#### 2.2.2 Data selection Dialog

When the user selects a report, the application will display the following data selection dialog. If nothing is entered the application will calculate the statistic based on all data in the database. If "From Date" and To Date are entered the application will calculate the statistic on a subset of the subsets of the trades where "FromDate" < "Trade date" < "ToDate". It is possible to enter "FromDate" or "ToDate" only.



Picture 2: Statistic data selection dialog

## 2.2.3 Common functionality

### 2.2.3.1 Report layout

The following picture shows the layout of the report mask. The starting columns contain key columns describing the current line. The book report shown in the picture contains the name of the book. The other columns are standard columns shown in every statistic report.

The report title has the following format:

<Name of the report> ( <From Date - <To Date>, <Context> )

The context part of the title contains information only if the report has been called by "Double clicking" on the line of an report. It shows the context by displaying the key columns of the selected here. In the example it can be seen, that the books of the report are related to the business unit "GFM", because the users has called the report by double clicking on the line GFM in the business unit report.

	Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation
DFS-SPOTMAIN	192	182	0	10	0
DMM-DMCASH	153	143	0	10	0
DFC-w-CP-WILB	1	1	0	0	0
DFE-FINDHD	104	83	0	21	0
D-IMG-w-GFM-1	1	1	0	0	0
DMM-w-CP-other	1	1	0	0	0
D-ISSUE-w-CMM	6	4	0	2	0

Manfred Börner MGB 0.9 (Build 1) 14.11.2003 Demo

Picture 3: Layout of MGB statistic masks

### 2.2.3.2 Report columns

The following columns are contained in every statistic report. The columns are dynamic since they show all automatic/manual states that were used in that statistic interval.

Index	Column name	Description
A	Total =B+D+F+H	Sum of all trades contained in statistic.
B	Filtered automatically (sum) =sum(C)	Sum of all trades which are filtered due to special criteria. These trades need not to be mcc-checked.  These are all trades having an automatic state code with attribute "Is MCC Checked = false" and with attribute 'Is manual check required = false'
C	F: <Automatic State Code>	Sum of all trades with current automatic state <Automatic State Code>. The table contains one column for every automatic state code.
D	Auto mcc checked (sum) =sum(E)	Sum of all trades which are ok after automatic check.  These are all trades having an automatic state code with attribute "Is MCC Checked = true" and with attribute 'Is manual check required = false'
E	A: <Automatic State Code>	Sum of all trades with current automatic state <Automatic State Code>. The table contains one column for every automatic state code.
F	Manual checked (sum) =sum(G)	Sum of all trades which are not ok after automatic check, but have not been reclaimed.  These are all trades having an automatic state code with attribute 'Is manual check required = true'
G	M: <Manual State Code>	Sum of all trades with current manual state <Manual State Code>. The table contains one column for every manual state code.
H	Reclamation (sum) =I+J	Sum of all trades which have to be reclaimed by the controller.  These are all trades having an manual state code with attribute 'Is reclamation required = true'
I	Reclamation open	Sum of all trades which have to be reclaimed by the controller and the reclamation has not yet been closed.
J	Reclamation closed	Sum of all trades which have been reclaimed by the controller and the reclamation has been closed.

**Table 1: Common statistic columns**

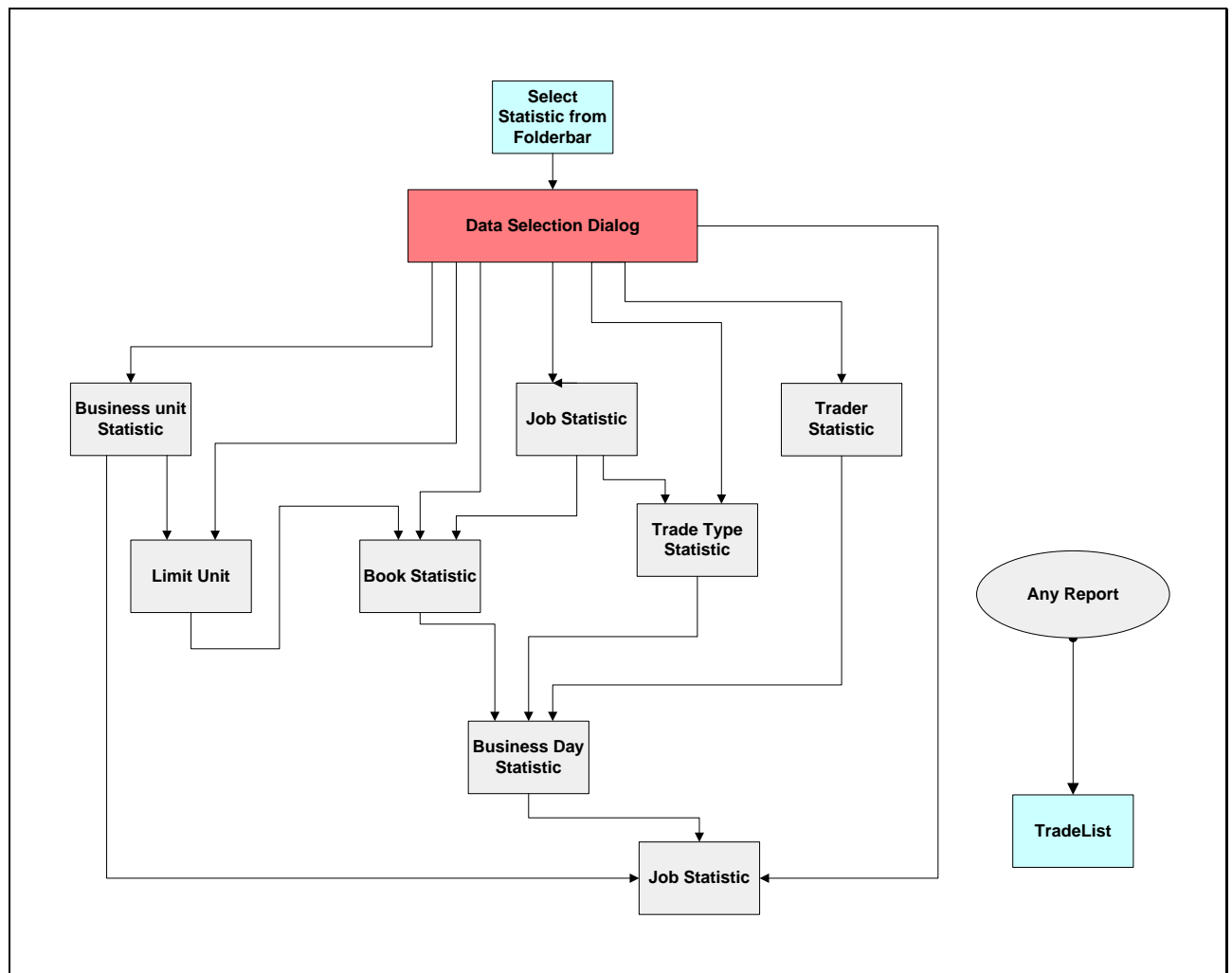
### 2.2.3.3 Report functions

The following functions are provided in every statistic report.

Name	Description
Export	Export to Excel
Search table	Text search in the report table
Drill down	Show successor statistic report for the selected line. If there is no successor report defined for a report, the trade list is displayed.
Show Trades	Displays the list of trades that are aggregated in one statistic row.

The following picture shows the successor definition for the drill down functionality. A statistic report may have more than one successor. The successor can be selected by the context menu of the menu. By double clicking on the row the application displays the first item in the successor list of the

report. If no successor is defined or a loop is detected in the successor path the application displays the trade list.



Picture 4: Successor definition of MGB statistic reports

## 2.2.4 Business day statistic

The system will display a table, which contains one row per business day. The data are grouped by the field "Stop business time" of the job.

Business day Statistic (* - *)									
Static list									
▼	Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries	Reclamation closed	Reclamation open	F
2004-04-19	2290	2132	212	158	0	640	0	0	
2004-04-15	2272	1629	1236	643	0	29	0	0	
	14001	12565	1292	1436	0	988	0	0	
2004-04-14	4732	4659	3	73	0	39	0	0	
2004-02-09	3157	3145	0	12	0	0	0	0	

Picture 5: Business day statistic

## 2.2.5 Job statistic

The system will display a table, which contains one row per job. The table contains the following columns describing the job:

- Job id,
- Sourcee system
- Start business time
- End business time

Job Statistic (01.01.2002 - 01.01.2005 )										
Static list										
				Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries	Reclamation close
69918	Prime			4	4	0	0	0	0	
64942	Prime	09.02.2004 08:00	09.02.2004 18:00	4	1	0	3	0	0	
82236	Fidessa			21	11	5	10	0	6	
41000	Fidessa			21	12	3	9	0	6	
7539	Fidessa			3518	2700	35	818	0	286	
66931	Fidessa	19.04.2004 08:01	19.04.2004 18:01	1122	989	203	133	0	314	
32218	Fidessa			29	21	4	8	0	11	
82094	Fidessa			21	10	4	11	0	6	
55711	Prime	15.04.2004 07:55	15.04.2004 14:35	2272	1629	1236	643	0	29	
24261	Fidessa			3518	3276	611	242	0	286	
32141	Fidessa			29	19	2	10	0	11	
82165	Fidessa			21	10	4	11	0	6	
64827	Fidessa			21	20	0	1	0	6	

Picture 6: Job Statistic

## 2.2.6 Trade type/category statistic

The trade type/category statistic is different for the clients. The system will display one row per trade type. The table contains the following columns describing the trade type for Moneymarket:

- Trade type id
- Trade type name

Trade type Statistic (* - *)							
Static list							
		Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries
1_0_1_EONIA	Eonia Deposit	230	230	0	0	0	0
1_0_1	Deposit	271	235	81	36	0	15
1_5_1	Commercial Paper	1	1	1	0	0	0
1_1_12	Call Money	93	93	0	0	0	0

Picture 7: Trade type statistic

For other clients the identifier is a one-column trades type/category.

## 2.2.7 Business unit statistic

The system displays a table, which contains one row per business unit. The business unit is assigned to a trade using the field book id. The book id is assigned in the book table assigned to a business unit. The source of the book table is the system P.A.R.I.S. The table contains the following columns describing the business unit.



Book Statistic (* - *)								
Static list								
	Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries	Reclamation closed	Recla ▲
DCMM-w-MILAN	1	1	1	0	0	0	0	
DFC-w-CP-WILB	1	1	1	0	0	0	0	
DMM-w-CP-other	1	1	0	0	0	0	0	
D-ISSUE-w-CMM	10	3	3	7	0	0	0	
EqMPT-w-GFM	3	3	3	0	0	0	0	
DMM-w-CMM	1	1	1	0	0	0	0	
DMM-w-EONIA-ext	230	230	0	0	0	0	0	
DCMM-w-MONEY	16	16	14	0	0	0	0	
DCMM-w-ISSUENEU	8	1	1	7	0	0	0	
DFC-w-CMM	12	11	11	1	0	0	0	
PSEUDO-LUX	30	30	0	0	0	1	0	
DMM-DMCASH	213	204	19	9	0	12	0	
DFF-FWDHD	6	4	3	2	0	0	0	
DCMM-w-GFM	2	2	2	0	0	0	0	
DMM-w-REPO	5	5	4	0	0	0	0	
DMM-FUNDING	1	0	0	1	0	1	0	
DMM-FXCASH	41	33	11	8	0	1	0	
DCMM-w-LIQUI	10	9	5	1	0	0	0	
DCMM-w-PARIS	2	2	2	0	0	0	0	

Picture 8: Business unit statistic

## 2.2.8 Book statistic

The system displays a table, which contains one row per book. The table contains the following key columns describing the book:

- Book id

Book Statistic (* - *)								
Static list								
	Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries	Reclamation closed	Recla ▲
DCMM-w-MILAN	1	1	1	0	0	0	0	
DFC-w-CP-WILB	1	1	1	0	0	0	0	
DMM-w-CP-other	1	1	0	0	0	0	0	
D-ISSUE-w-CMM	10	3	3	7	0	0	0	
EqMPT-w-GFM	3	3	3	0	0	0	0	
DMM-w-CMM	1	1	1	0	0	0	0	
DMM-w-EONIA-ext	230	230	0	0	0	0	0	
DCMM-w-MONEY	16	16	14	0	0	0	0	
DCMM-w-ISSUENEU	8	1	1	7	0	0	0	
DFC-w-CMM	12	11	11	1	0	0	0	
PSEUDO-LUX	30	30	0	0	0	1	0	
DMM-DMCASH	213	204	19	9	0	12	0	
DFF-FWDHD	6	4	3	2	0	0	0	
DCMM-w-GFM	2	2	2	0	0	0	0	
DMM-w-REPO	5	5	4	0	0	0	0	
DMM-FUNDING	1	0	0	1	0	1	0	
DMM-FXCASH	41	33	11	8	0	1	0	
DCMM-w-LIQUI	10	9	5	1	0	0	0	
DCMM-w-PARIS	2	2	2	0	0	0	0	

Picture 9: Book statistic

## 2.2.9 Trader statistic

The system displays a table containing one row per Trader id in the source system. The table contains the following key columns describing the trader:

- Internal Trader id in the MGB tool
- Last name of the corresponding employee in the MGB tool
- First name of the corresponding employee in the MGB tool

Trader Statistic (* - *)									
Static list									
			Total	Auto checked/filtered	Auto mcc checked	Manual	Reclamation	Late entries	Reclamation closed
4282	Eicker	Jörg	127	125	0	2	0	2	
32108	Krings	Michael	22	20	4	2	0	4	
4337	Potzler	Uwe	14	14	0	0	0	0	

**Picture 10: Trader statistic**