**COM220D0 - LPS Large Dollar Report Test**

**Business Query:**

Kevin was doing a test for the LPS Large Dollar Report.

**Kevin’s comments:**

See the attached report for IBD PQK for 3/1/19. The deposit for PQK151187 show up, but the deposit for PQK159115 does not.  Could you please advise?

**Compliance Tech Team Comments:**

The 2 accounts in comparison had the below activities for the business date 03/01/19:

ACCT CUSIP MAXX-KEY-CODE TOE | **QTY** BUY-SELL-IND

C(9) (9-17) C(9) (35-43) Z(4) (49-52) C(3) (88-90) | PS(13,5) (163-172) C(1) (116-116)

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\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* TOP OF DATA \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

PQK151187 S8331S101 0401 BKR | **+162027788.00000**

PQK159115 S15447105 0300 | +6000.00000 B

PQK159115 S15447105 0320 | +41540.00000 B

PQK159115 S29041118 0300 | +10085.00000 B

PQK159115 S29041118 0320 | +35000.00000 B

PQK159115 S8331S101 0401 BKR | **+756129677.00000**

PQK159115 USD999997 0100 ITS | +0.00000

PQK159115 USD999997 0100 SWP | +0.00000

PQK159115 USD999997 0401 ITS | +0.00000

PQK159115 ZAR999996 0300 FXC | -101944.20000 B

PQK159115 ZAR999996 0320 FXC | -509726.90000 B

Out of the above activities, only one activity (highlighted in Blue) for each for the 2 accounts - PQK151187 & PQK159115 were selected depending on the below conditions:

1. Include Office < ‘799’
2. Exclude Zero IBD records (Base records)
3. Exclude Buy & Sell records
4. Sectype = ‘1’ or ‘2’ or ‘3’ or ‘4’
5. Include activities with below MAXX-Key-Codes :

|  |  |
| --- | --- |
| **MAXX Key Code** | **Description** |
| 0100 | CASH-IN-OUT |
| 0105 | INCOMING-ACCT-BAL |
| 0110 | MTM |
| 0120 | DR-INTEREST |
| 0130 | CR-INTEREST |
| 0140 | DIVD-OR-NRA-ADJ |
| 0150 | CORP-FGN-GOVT-INTEREST |
| 0160 | COUPON-INTEREST |
| 0170 | CASH-DIVD |
| 0180 | POST-CLOSE-GL |
| 0300 | TD-TRADE |
| 0400 | CUSIP-LVL-SHRS-MONEY-MF |
| 0401 | CUSIP-LVL-SHRS-MONEY |
| 0405 | INCOMING-ACCT-POS |
| 0420 | STOCK-DIVIDEND |
| 0430 | TYPE-POSITION-JRNL |
| 0510 | OPEN-ITEM-SETUP |
| 0660 | IN-TRANSIT-MEMO |

1. Type of Entry (TOE) should be among below :

'DWB' or 'HDR' or 'YES' or 'DDR' or 'MDS' or 'MIR' or 'REA' or 'CLA' or 'CUA' or 'FRA' or 'LAM' or 'LPA' or 'MRA' or 'RAA' or 'RPA' or 'DWR' or 'TSF' or 'SEQ' or 'SFK' or 'SNO' or 'TEQ' or 'TNL' or 'TOL' or 'REC' or 'SOW' or 'RBR' or 'PBR' or 'BKR' or 'RVP' or 'TOA' or 'CCA'.

Thus, for each of the activities, the Cusip was ‘S8331S101’ with a **Price** approx. +0.007721000 which was > 0 and < $3, hence these activities were treated as LPS activity.

Calculating the **Net worth (Liquid Equity)** for these 2 accounts from GMAR Balances:

GMAR-ACT LIQUID-EQUITY

C(9) (1-9) PS(15,3) (20-29)

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PQK151187 +1597269.930

PQK159115 +187569666.430

Calculating the Master Principal Amount & Master Dividend from the ACAM Fund Master evaluating only the Position Type records -

The account PQK151187 didn’t have any row in the ACAM Fund Master, thus the **Fund** for the Account PQK151187 was calculated as 0

However, the other account PQK159115 did have a row in the ACAM Fund Master, calculating the **Fund (Principal + Dividend)** as +905438.55

ACAM-MASTER-BRBASE ACAM-MASTER-PRINCIPAL ACAM-MASTER-DIVIDEND

C(9) (1-9) PS(11,3) (10-17) PS(10,2) (18-24)

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PQK159115 +905331.620 +106.93

Thus, the **Grand Net Worth** is calculated by summing up the **GMAR Equity** & the **ACAM Funds**

For Account PQK151187, **Grand Net Worth** = +1597269.930 + 0 = **+1597269.930**

For Account PQK159115, **Grand Net Worth** = +187569666.430 + 905438.55 = **+188475104.98**

Calculating **Grand-Principal** for the 2 accounts - PQK151187 & PQK159115, by multiplying **Quantity** to **Price**

For Account PQK151187, **Grand Principal** = +162027788.00000 \* 0.007721000 = **+1251016.551148**

For Account PQK159115, **Grand Principal** = +756129677.00000 \* 0.007721000 = **+5838077.236117**

Thus, consolidating all the parameters for the 2 Accounts below –

For Account PQK151187,

**Grand Net Worth = +1597269.930**

**Grand Principal = +1251016.551148**

Thus, calculating the Percent = **Grand Principal/Grand Net Worth**\*100 = **78.3222**% which is > 30%, hence this activity for the account PQK151187 is on the report COM220D0.

For Account PQK159115,

**Grand Net Worth = +188475104.98**

**Grand Principal = +5838077.236117**

Thus, calculating the Percent = **Grand Principal/Grand Net Worth**\*100 = **3.0975%** which is < 30% & the IBD is also not an OMNIBUS, hence this activity for the account PQK159115 is **NOT** on the report COM220D0.