Contents

1 PnL Historical Database Load Project

- Author: Fuheng Wu(fwu131@bloomberg.net)

- Time: Aug/2016

1.1 Test preparation (pnum copy)

1.1.1 find machine id you want to copy to (in this case it is ibm6)

Figure 1:

1.1.2 `TSBT DEV 100` copy pnum 100 to dev machin

1.2 Manual Test

1.2.0.1 `LOGA` into pnum290

Figure 2:

Figure 3:

```
Pricing number 100 was added successfully.
   Back          1) Edit       2) Delete     3) Approve    4) Install    5) Refresh ▾        Request Record
PX   100          ZIONS                              6) Audit Trail        Flavor DEVELOPMENT

Primary Mach.  1300      Start Date   2016/08/31           Related Tkt 88273815      ○ DRQS
Primary Beta   581       End Date     2016/09/08    ■ Permanent                       ● TREQ
Second. Beta   112       DRQS         88324464
Current Beta   0         Slot         0                              TSID: 0
```

Contacts	Beta Configuration
Bloomberg Contacts Group:0	Refresh Day No Refresh Day
1. FUHENG WU	■ Feeds
2.	■ Beta FTP IDSK 0
3.	■ AutoEx
Firm Contacts	
1. RICHARD LYGA	TS TPS/AEX
2.	Mach : 100 DRQSs : 0 0
3.	
7) More Contacts	

```
Created                        Comments
by FUHENG WU                   renew pnumcopy 100 to dev(ibm6)
on Wed 08/31/2016 10:16:34

Last Modified
by
on
```

Figure 4:

Please make sure you have LOGA access to one of the Beta systems on TSRND (The RETAIL290 logic for PNUM 290 would be ideal. If you don't have access, run LOGA, and then run 96 from the LOGA screen to request access to RETAIL290).

After you have run LOGA to connect to PNUM 290, you could do the following ...

NTN RICH

UHLT (or TW)

Select a security from the UHLT or TW list.

Run `SPUP` on the security to make sure `SPUP` data was loaded by your new phload for the dates you new phload has been on TSRND. Assuming that the phload you rolled to TSRND today was linked off your latest bbgithub code, you can check SPUP for 8/30/16.

Assuming data was loaded to SPUP correctly, you should check if your new phload functionality will update MTM price and unrealized P&L correctly. You should pick one or more example securities, and update the MTM and Unrealized P&L fields on SPUP to bad values. You should also set some other SPUP fields (like avarage cost to realized P&L) to bad values.

You should enter a PRQS EX to run phload to fix MTM price and Unrealized P&L using last night's fhsec.ext file.

```
n322:op1> ls -al `pxdir 290 ext`/f290hsec.ext
-rw-rw-r--   1 op       general  36347808 Aug 30 20:32 /ts/pod/px/px290/ext/f290hsec.ext
```
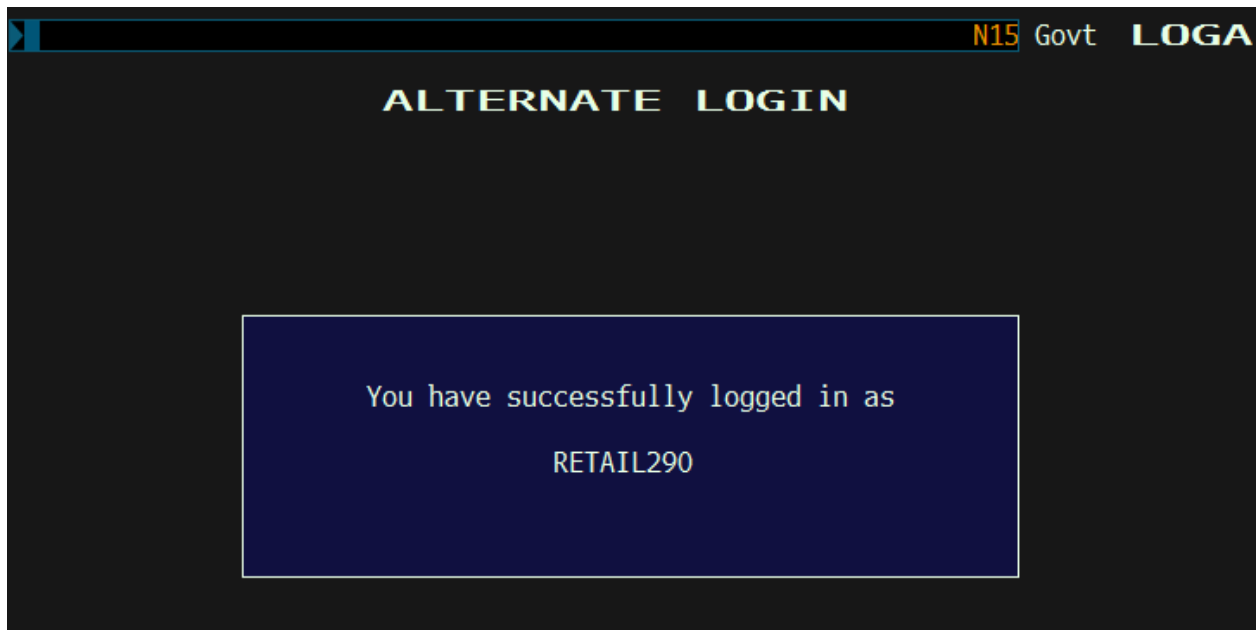
Figure 5:

Figure 6:

Figure 7:

Figure 8:

Figure 9:

T 8 ⅛ 05/15/21						Update P&L History
Trader Name	RICH	Date	4) <<	5) * 08/30/16	📅 6) >>	
Trader Number	9842	Currency	USD			

1) P&L 2) Cost & Income 3) Change Audit

Open Avg Cost	1234.0 *	Trade Date Pos	1,877.0
EOD Avg Cost	2345.0 *	Settled Position	1,877.0
MTM Price	9876.0 *	Capital Utilization	2,499,667.972
Cum. Avg Cost	135.34765625	Pos Scaling Factor	10.0
EOD Avg Factor	1.0	Risk	5.336
Index Ratio	1.0	Delta	0.0
Realized P&L	0.0	Finance Rate	0.0
Unrealized P&L	141,356,870.0	Security Factor	1.0
CAC Realized P&L	0.0	Bid Sprd Benchmark	0.0
CAC Unrealized P&L	0.0		
Security Expense	0.0		
Security Income	-182,917,488.2	Transaction Cost 1	0.0
Number of Buys	0	Transaction Cost 2	0.0
Number of Sells	0	Transaction Cost 3	0.0
Buy Volume	0.0	Transaction Cost 4	0.0
Sell Volume	0.0	Transaction Cost 5	0.0

* Field has been modified, see "Change Audit" tab for detail

Figure 10:

Run this command in

```
#!/usr/bin/ksh
. /bb/bin/oracle.client11
phload.tsk -t 5 -f /ts/pod/px/px290/ext/f290hsec.ext -x 5,18 290 >/ts/pod/px/px290/log/plhlogs/phload_29
```

After the PRQS is approved, we can check if the MTM price and unrealized P&L are fixed by phload.tsk.

Check the log file which I have specified in the inline script:

Run SPUP again:

We can see the command succeeded and MTM price and unrealized P&L are fixed!

Figure 11:

Figure 12:

9

Figure 13: