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1 PnL Historical Database Load Project

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- 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)

BKMN 100								
<MENU> to Close								
99) Options ▾ Machine Time ▾ Backend ▾ Table ▾ TS Backend Monitor - Pricing Summary								
Pricing Number 100 EOD Start: 19:02 New York ** ▾ Machine J300 Quad TSQ4 Pod TSPNY7								
Type TOMS Warning: 0 Minutes Last Update By:								
Firm ZIONS								
	SWG	Date	Start	View Only Start	Backend End	Total Duration	View Only Duration	Positions
10)	1300	08/30/2016	19:02	19:04	19:12	10	8	2166
11)	1300	08/29/2016	19:02	19:04	19:11	9	7	2138
12)	1300	08/26/2016	19:02	19:03	19:12	10	9	2114
13)	1300	08/25/2016	19:02	19:04	19:12	10	9	2060
14)	1300	08/24/2016	19:02	19:04	19:12	10	9	2076
15)	1300	08/23/2016	19:02	19:03	19:12	10	8	2050
16)	1300	08/22/2016	19:02	19:03	19:12	10	9	2031
17)	1300	08/19/2016	19:02	19:03	19:12	10	9	2048
18)	1300	08/18/2016	19:02	19:04	19:12	11	9	2058
19)	1300	08/17/2016	19:02	19:03	19:12	10	9	2058
20)	1300	08/16/2016	19:02	19:04	19:12	10	9	2061
21)	1300	08/15/2016	19:02	19:03	19:12	10	9	2071
22)	1300	08/12/2016	19:02	19:03	19:12	10	9	2098
Production								

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

BKMN 290

<MENU> to Close

99) Options ▾ Machine Time ▾ Backend ▾ Table ▾ TS Backend Monitor - Pricing Summary

Pricing Number 290 EOD Start: 20:02 New York ** ▾ Machine N322 Quad BETA Pod TSPBT1
 Type TOMS Warning: 1 Minutes Last Updated By: JIE LUO
 Firm QC retail system

	SWG	Date	Start	View Only Start	End	Total Duration	View Only Duration	Positions
10)	322	08/30/2016	20:02	20:24	20:57	55	33	111728
11)	322	08/29/2016	20:02	20:24	20:58	56	35	111840
12)	322	08/26/2016	20:02	20:23	20:59	57	35	111817
13)	322	08/25/2016	20:02	20:24	21:00	58	36	111802
14)	322	08/24/2016	20:02	20:24	20:58	56	34	111750
15)	322	08/23/2016	20:02	20:24	20:57	55	33	111709
16)	322	08/22/2016	20:02	20:23	20:54	52	32	111660
17)	322	08/19/2016	20:02	20:22	20:53	52	31	111627
18)	322	08/18/2016	20:02	20:25	20:57	55	32	111608
19)	322	08/17/2016	20:02	20:25	20:55	53	30	111538
20)	322	08/16/2016	20:02	20:23	20:52	50	29	111357
21)	322	08/15/2016	20:02	20:23	20:52	50	29	111344

Beta

Figure 2:

RHST IBM6

91) Related Functions ▾ 92) Edit 93) Delete Host Maintenance - Machine Information

Node Id 581 Machine Name IBM6 11) Get PW

Machine Alias(es)

Stage/Substage	SN2/SN2E	Architecture	IBM
Manufacturer	IBM	OS Version	71 TL1 SP05 140711
Location	RIDGE ROAD	In bbcpu.lst?	<input checked="" type="checkbox"/>
DRQS	-		
QC Process			

All machines taken offline (rtcpu) outside of turn or maint MUST be QC before going online (rescpu). The machine owner must be contacted before placing the machine back in service.

Groups

Parent Cluster	TSTRAD	Cluster	TSDEV	Filter groups	Total Groups	91
ASPLKF	AUTCRM	AUTDLV	BADNS	BAGNT		
BASQD	BASS	BBCPU	BBRC	BBXFER		
BMQ	BPKG	BRCV	BRDEV	CHEF		
CHMERA	CRTEST	CTM08	CTM20	CTMA		
DB2C	DBINI	DEV	DEVAIX	DEVBIG		
DEVQ1	DEVTLS	DLOGIN	DMP	DPKG		
DPRMCM	DTICDB	DVMN	EMA	FSLINK		
FUPCSH	IBM	LIBS	LOGIN	LVM		

1) Summary 2) Turnaround 3) Contacts 4) Backup 5) PRQS MM Tickets 6) Stakeholders 7) History 8) IM Notes

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 Bloomberg Contacts Group: 0 1. FUHENG WU 2. 3. Firm Contacts 1. RICHARD LYGA 2. 3. 7) More Contacts	Beta Configuration Refresh Day No Refresh Day <input type="checkbox"/> Feeds <input type="checkbox"/> Beta FTP IDSK 0 <input type="checkbox"/> AutoEx <table border="1"> <tr> <td></td> <td>TS</td> <td>TPS/AEX</td> </tr> <tr> <td>Mach : 100</td> <td>DRQSs : 0</td> <td>0</td> </tr> </table>		TS	TPS/AEX	Mach : 100	DRQSs : 0	0
	TS	TPS/AEX					
Mach : 100	DRQSs : 0	0					

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

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 average 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
```

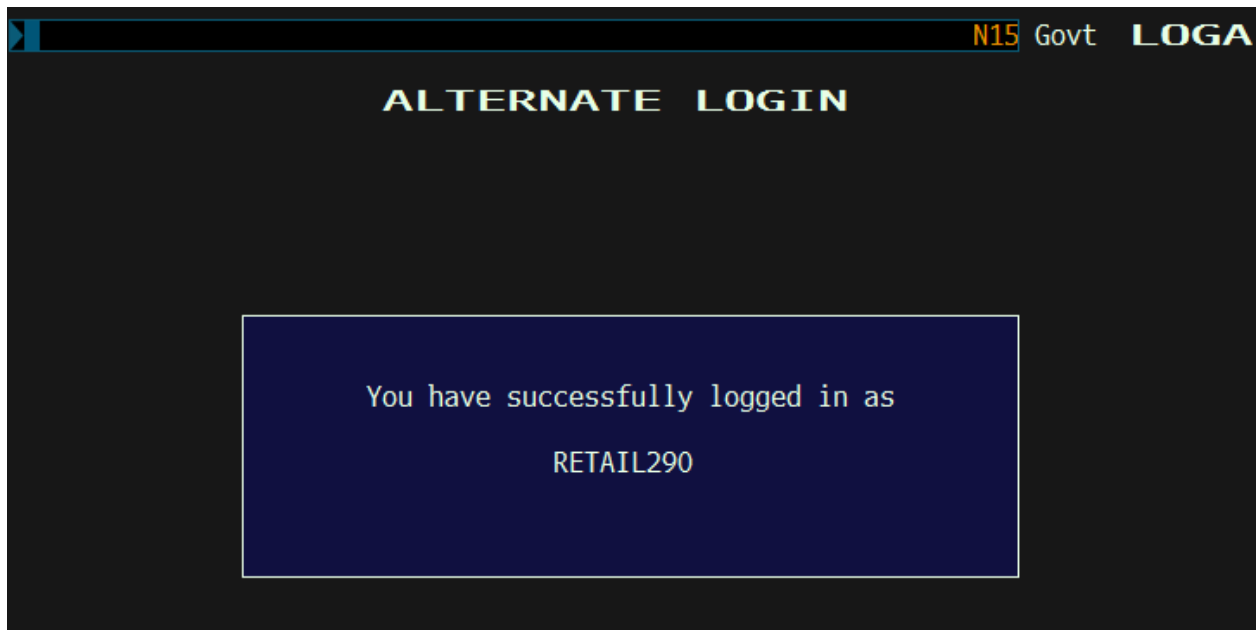


Figure 5:



Figure 6:

T 8 1_s 05/15/21

↓ 132-00 + 02

131-30 / 132-00

1.133 / 1.121

At 10:43

-- x --

Source BGN

T 8 1_s 05/15/21 Govt

Settings ▾

Page 1/11 Security Description: Bond

95 Buy

96 Sell

25 Bond Description

26 Issuer Description

Pages

1) Bond Info

2) Addtl Info

3) Covenants

4) Guarantors

5) Bond Ratings

6) Identifiers

7) Exchanges

8) Inv Parties

9) Fees, Restrict

10) Schedules

11) Coupons

Quick Links

32) ALLQ Pricing

33) QRD Quote Recap

34) CACS Corp Action

35) CN Sec News

36) HDS Holders

66) Send Bond

Issuer Information

Name US TREASURY N/B

Industry US GOVT NATIONAL

Security Information

Issue Date 05/15/1991

Interest Accrues 05/15/1991

1st Coupon Date 11/15/1991

Maturity Date 05/15/2021

Floater Formula N.A.

Workout Date 05/15/2021

Coupon 8.125

Cpn Frequency S/A

Mty/Refund Type NORMAL

Calc Type (1) STREET CONVENTION

Day Count (1) ACT/ACT

Market Sector US GOVT

Country US

Security Type USB

Type FIXED

Series

Currency USD

Identifiers

ID Number 912810EJ3

CUSIP 912810EJ3

ISIN US912810EJ35

SEDOL 1 2931175

FIGI BBG000DHBM88

Issuance & Trading

Issue Price 99.057007

Risk Factor 5.390

Amount Issued 11959 (MM)

Amount Outstanding 10067 (MM)

Minimum Piece 100

Minimum Increment 100

SOMA Holdings 69.996

LISTED: NYSE/AMEX. AMT REPURCH THRU DEBT BUYBACKS:\$5MM-3/20/00, \$100MM-4/25/00, \$230MM-5/1/00, \$122MM-5/30/00, \$60MM-7/3/00, \$351MM-7/24/00, \$182MM-9/25/00, \$160MM-10/30/00, \$30MM-12/18/00, ...

Figure 7:

T 8 1_s 05/15/21

↓ 132-00 + 02

131-30 / 132-00

1.133 / 1.121

At 10:43

-- x --

Source BGN

T 8 1_s 05/15/21 Govt

Settings ▾

Page 1/11 Security Description: Bond

95 Buy

96 Sell

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26 Issuer Description

Pages

1) Bond Info

2) Addtl Info

3) Covenants

4) Guarantors

5) Bond Ratings

6) Identifiers

7) Exchanges

8) Inv Parties

9) Fees, Restrict

10) Schedules

11) Coupons

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66) Send Bond

Issuer Information

Name US TREASURY N/B

Industry US GOVT NATIONAL

Security Information

Issue Date 05/15/1991

Interest Accrues 05/15/1991

1st Coupon Date 11/15/1991

Maturity Date 05/15/2021

Floater Formula N.A.

Workout Date 05/15/2021

Coupon 8.125

Cpn Frequency S/A

Mty/Refund Type NORMAL

Calc Type (1) STREET CONVENTION

Day Count (1) ACT/ACT

Market Sector US GOVT

Country US

Security Type USB

Type FIXED

Series

Currency USD

Identifiers

ID Number 912810EJ3

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SEDOL 1 2931175

FIGI BBG000DHBM88

Issuance & Trading

Issue Price 99.057007

Risk Factor 5.390

Amount Issued 11959 (MM)

Amount Outstanding 10067 (MM)

Minimum Piece 100

Minimum Increment 100

SOMA Holdings 69.996

LISTED: NYSE/AMEX. AMT REPURCH THRU DEBT BUYBACKS:\$5MM-3/20/00, \$100MM-4/25/00, \$230MM-5/1/00, \$122MM-5/30/00, \$60MM-7/3/00, \$351MM-7/24/00, \$182MM-9/25/00, \$160MM-10/30/00, \$30MM-12/18/00, ...

Figure 8:

SPUP			
T 8 1/8 05/15/21		Update P&L History	
Trader Name	RICH	Date	08/30/16
Trader Number	9842	Currency	USD
1) P&L 2) Cost & Income 3) Change Audit			
Open Avg Cost	130.7890625	Trade Date Pos	1,877.0
EOD Avg Cost	130.7890625	Settled Position	1,877.0
MTM Price	130.7890625	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	0.0	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	121.138	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

Tip: Hover over numbers for P&L explanation

Figure 9:

T 8 05/15/21		Update P&L History	
Trader Name	RICH	Date	08/30/16
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_2
```

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!

1) Save/Update	2) View Logs	3) Copy	99) Options	Execute a command
Description	test phload for px290		PRQS#	132781404
Entered by	FUHENG WU		Entered	08/31/2016 11:43 -0400
Group	ENG Trading & Analytics		Status	A Awaiting
Approver	RICHARD LYGA		Priority	1 Soon
Tickets	DRQS 88273815 phload update specific data p... Depends on			

1) Command	12) BPKG	13) Debug/Kill	14) Inline Script
<pre>#!/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_290.log 2>&1</pre>			
Redirect output to /bb/data/tmp			

Machines (1)
N322

This PRQS will run everywhere at once, but is limited to one NQuad

Log Entry

PRQS 132781404 was created at 08/31/2016 11:43:24.611 -0400

Figure 11:

```
n322-op1-console
n322:op1> ls -al /ts/pod/px/px290/log/plhlogs/phload_290.log
-rw-rw-rw- 1 op general 1096 Aug 31 12:00 /ts/pod/px/px290/log/plhlogs/phload_290.log
n322:op1> cat /ts/pod/px/px290/log/plhlogs/phload_290.log
pnum: 290 is enabled for new SAT model.
pnum: 290username: plh290_op2, password: plh290_op2p, connectionStr: plh_beta11g
  username: plh290_op2
  userPasswd: plh290_op2p
  dsnName: plh_beta11g
Database connection established.
Allocated descriptor handle.
Connection successful.
  known max_sectype:38.
m_phloadcheck_sec_type.cpp doneCommitted final transactions. Exiting disconnect.
pnum: 290 is enabled for new SAT model.
pnum: 290username: plh290_op2, password: plh290_op2p, connectionStr: plh_beta11g
  username: plh290_op2
  userPasswd: plh290_op2p
  dsnName: plh_beta11g
Database connection established.
Allocated descriptor handle.
Connection successful.
  1000 Rec's Time: Wed Aug 31 11:59:31 2016
  2000 Rec's Time: Wed Aug 31 11:59:35 2016
  3000 Rec's Time: Wed Aug 31 11:59:39 2016
  4000 Rec's Time: Wed Aug 31 11:59:43 2016
  5000 Rec's Time: Wed Aug 31 11:59:47 2016
  6000 Rec's Time: Wed Aug 31 11:59:51 2016
  7000 Rec's Time: Wed Aug 31 11:59:56 2016
  8000 Rec's Time: Wed Aug 31 12:00:02 2016
  9000 Rec's Time: Wed Aug 31 12:00:07 2016
  10000 Rec's Time: Wed Aug 31 12:00:14 2016
  11000 Rec's Time: Wed Aug 31 12:00:20 2016
n322:op1>
```

Figure 12:

