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Tel: 1067

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OSSR User Group Notes

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OSSR - SmartStream Reconciliation

SmartStream is a comprehensive and highly efficient vendor reconciliation package. It performs automatic reconciliation of accounts relating to Cash, Securities and Transactions.

Internal Ledgers and external Statements can be matched automatically. Each attempted match is assigned to a category depending on the match result. You can choose to release the match automatically, without further examination, all records within a particular category, or to examine records within that category before deciding. Records falling outside the permitted tolerances are also categorised, and may be examined in a variety of sequences and/or types, to assist you in identifying, confirming and releasing further matches. The permitted tolerances when matching (for example, allowable variances in amounts, settlement dates, references etc.), and the category to be applied to each type of match, are user-defined.

SmartStream Reconciliations identifies and analyses the various types of difference which arise as a result of the match tolerances that have been used, enabling you to achieve full reconciliation of account balances.

In order for the Reconciliations processes to occur, the system requires the use of server 'engines'. These engines perform different tasks and enable the system to receive feeds, propose matches, release those matches and raise investigations automatically as required.

The main engines discussed here are:

• Swifts
• Validate
• Propose

The main engine responsible for getting the reconciliation item data from the flat file into the database is the **Swifts** engine. It identifies which sub account each message page relates to and loads pages of data into 'hold tables' on the database. The pages can be either statement or ledger entries containing lines of Cash or Securities transactions.

The **Validate** engine takes the information in the hold tables and ensures that the information is what is expected and in the correct format. Opening and closing balances are checked against the items in the message, as well as page balances and account balances. If data is rejected for any reason, e.g. the statement pages use unknown code values, the data remains on the maintenance queue for user inspection.

Once the data has been successfully validated, the **Propose** engine performs the basic reconciliation function within the system, by attempting to assign matches between (typically) statement and ledger items. Matches are assigned based on a set of user-definable matching rules.

When matches have been identified, i.e. proposed, the Propose engine tries to fit them into match categories. This allows you to specify a set of match quality rules, such that high quality matches (e.g. exact reference and same amount) are processed automatically, whereas lower quality matches (e.g. a match only on amount with a date difference) are held up for inspection. These match quality rules also provide a means of passing data on to the investigations system.

Local intranet

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Activity, Positions & Balances (Keyword: APB)

APB Team Contacts

Please see below for Contact details

⊞ Team Contacts

IT Service	Group E-mail	Bing
APB	APB Support	
BRS	BRS Support	

IT Service	Group E-mail	Bing
TMS	TMS Support	
MTS	MTS Support	
Global Products	Global Products	
ITS	ITS_NY	
RISC	RISCProductionServices	
Global Accounts	EAM DB	
Statements	am_mf_sts	
R&D	R&D Support	

Infrastructure

IT Service	Group E-mail	Bing
DBB DBA (8108449) or 1-800-Barclays (options 2, 5, 2 ext 8449) or Bing the data server	GSC Database Services	
Sybase DBA 5-6803 or 18008582388 (option #1)	DBA Sybase SCB	
DB2 DBA Mainframe Production	DB2 MF	

System Description

APB provides real-time and EOD activities, trades and positions for all listed products including listed derivatives. It also provides EOD trades, positions, balances and fails. It feeds data to TradeRT for Exception Mangement. Some of the other consumers of this data are Operation and Compliance, Wealth Management, Margining, Risk, Asset Servicing and Prime Brokerage. Use of this data vary. Wealth Management and Prime Brokerage are using this data for some client facing applications. Operation uses this data for various regulatory reports.

APB (Activity, Positions and Balances) is Lehman's historical firm wide data repository which provides data originating from various Lehman Brothers source systems like ITS, TMS, GL1 etc. The system stores all the data for Trades, Balances, Positions, Journals and Fails in DB2 database. The data from APB is used by other systems like CAMEO, FMS, GOBI etc.

Application was developed under Cobol/CICS utilizing MQInfobus for messaging. The database is physically comprised of historical, end-of-day, and real-time tables TMS/ADP, ITS, MTS, RISC, Global 1, and ITB Netting Engine data is available.

Applications Online

APB Position Search
APB Balance Search

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