



BUILD 103 WORKSHEET

DATA SET: Build 103

This is an advanced build that requires a combination of the features covered in the 101 and 102 builds. The build will cover: multiple reference tables, advanced NRL language, filtering rules, rollups, multiple rule sets, and multipass.

Step 1: Data Inputs

Load *SIDEA103.csv* on the left and *SIDEB103I.csv* on the right. Upload reference tables and associate each with process in configuration.

Step 2: Match Fields

Match all the fields from *Data Set B* in one-to-one pairings with their equivalent in *Data Set A*. Do not match on *Asset Type*, *Gross*, or *Deal ID* on side A or *Transaction ID* on side B.

Step 3: Rules & rule sets

Add text equivalence rules in obvious categories using relevant reference tables. Set *Cusip* and *Isin* to optional.

Create two separate rule sets for later use:

1. tolerate 5% on price and 5% on settlement amount
2. tolerate 2% on price and 2% on settlement amount



Step 4: NRL

Use NRL to address the formatting breaks that could not be resolved using Rule & rule sets:

- + Settlement amount (Temporarily match with transaction ID to populate the following rule in NRL)

side b: If CallsPuts is equal to "C" or CallsPuts is equal to "P" then set to (Price * Quantity * Lot Size) - Fees else set to (Price * Quantity) - Fees

- + Underlyer
side a: Set to the lowercase version of Underlyer
side b: Set to the lowercase version of the text portion of INSTRUMENT before "_"

Step 5: Filter rules

On both sides, filter out all trades when client= *PERA*

Step 6: Roll-up Rules

Roll up transactions by Broker, CallPut, Underlyer and sum up Fees and sum up Quantity and sum up Settlement Amount and average Price- apply to both sides

Step 7: Multipass

Create two passes in multi pass:

1. Tolerate 2%- add Roll ups and 2% tolerance rule
2. Tolerate 5%- add Roll ups and 5% tolerance rule

End Result

Unmatched 0 **Partially matched** 0 **Auto-matched** 10 **Filtered** 2



ABOUT DUCO

Duco's mission is to make managing data easy. Financial services firms rely on us to reduce costs and dramatically improve efficiency in reconciliation and other data integrity tasks. Our self-service, cloud-based tools empower users to aggregate, normalise and reconcile any type of data on demand. Customers are live in 24 hours, with results in 7 days and tangible business value in 30 days. Headquartered in London, with offices in New York, Luxembourg, Edinburgh, Wroclaw and Singapore, Duco's customers include global banks, brokers, asset managers, exchanges and middle and back office outsourcers. For more information go to [**www.du.co**](http://www.du.co)

[**www.du.co**](http://www.du.co)