select

snapshotname,

perspectivename,

riskclass,

wts.weightsetname,

sum(ownedamount \* wts.weight) as ownedamount

FROM

(

select

snapshotname,

rp.perspectivename,

riskclass,

scenariokey,

row\_number() OVER ( partition by snapshotname, rp.perspectivename, riskclass order by sum( ownedamount) ) AS rank,

sum( ownedamount ) as ownedamount

from

factcashflowcorpstruct fcp

JOIN dimpartyrole dpar on fcp.partyarolekey = dpar.partyrolekey

join dimparty pa on fcp.partyakey = pa.partykey

JOIN dimcorporatestructure dcsa on fcp.partyacorpstructkey = dcsa.corpstructkey

JOIN dimcorporatestructure dcsb on fcp.partybcorpstructkey = dcsb.corpstructkey -- testing

JOIN dimriskclassification drc on fcp.riskclassificationkey = drc.riskclassificationkey

JOIN reports.perspective rp on fcp.cashflowtypekey = rp.cashflowtypeid

join dimsnapshot ds on fcp.snapshotkey = ds.snapshotkey

where

snapshotname = 'RRH 2018-04-01 UwBook @ 2018-04-10 Base18\_001'

and rp.perspectivename in ('ModelledLoss', 'ModelledProfit')

and drc.riskcategory in ('Underwriting')

and dcsa.umbrellacompanydesc = 'RenaissanceRe Holdings Ltd'

and dcsb.umbrellacompanydesc = 'UNKNOWN'

group by

snapshotname,

rp.perspectivename,

riskclass,

scenariokey

)x

LEFT JOIN (select \* from reports.weights where simsize=40000) wts on wts.rank = x.rank

GROUP BY

snapshotname,

perspectivename,

riskclass,

wts.weightsetname

;



Scriptable

Ease of Use