CA-1404670 Screening Report for Embedded Derivative Purchases

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Control Description

Daily Screening Embedded Derivative Purchases.

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Report Name: IDR Screening Report for Embedded Derivative Purchases

Usage: To screen daily Embedded Derivative Purchases.

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Application: MICROSTRATEGY/IDR - TAX

.

Walk Through:

12/6/2017 **Attendees**: (Business) Eric Kamau, Sanuel Kang (PWC) Pooran Moolchandani, Priyanka Tope, Andrew Di Giorgio, (IT) Rajasekhar Vadamodula, Achyuthkumar Pydimarri (AARM) Tim O'Toole, (FCU) Gene Rizzolo, Allen Lum, Lilian Ramirez

01/9/2017 **Attendees**: (IT) Rajasekhar Vadamodula, Achyuthkumar Pydimarri (AARM) John Vinas (FCU) Allen Lum, Hoang Nguyen

.

TS-A : Determine the type of the report: a) standard b) customized c) query (with ITGC) d) ad-hoc query (without ITGC) e) other

Pg. 2

TS-B : Determine the completeness of the report

Pg. 4

TS-C : Determine the accuracy of the report

Pg. 4

TS-D : Determine the controls designed to assess the reliability of the key report (i.e., accuracy, completeness and reliability)

Pg. 2

No relevant exceptions noted.

TS-A : Determine the type of the report: a) standard b) customized c) query (with ITGC) d) ad-hoc query (without ITGC) e) other ===> b) This is a customized report
.
TS-A.01: Get IT team to show the location from which to run the report "Screening Embedded Derivative Purchases"
TS-A.02: FCU observed that the report is run from MICROSTRATEGY fetching data from IDR (Pg. 3)
TS-A.03: FCU observed that MICROSTRATEGY/IDR reports is subject to rigorous AIG Change Management control (business and IT) - including processes such as IDR Data Quality Assurance and IDR Data Governance & Standards

TS-D : Determine the controls designed to assess the reliability of the key report (i.e., accuracy, completeness and reliability).
.
TS-D.01: Determine whether there is an initial user acceptance testing.
FCU was not able to obtain the initial user acceptance testing, since this report was built before 2017.
TS-D.02: Determine whether there is an ongoing user acceptance testing
Yes. Since the report is subject to AIG change management (TS-A.03), all changes to the report must go through the user acceptance testing phase.

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

Prompted Version. MicroStr...

CA-1404670-S01.3

Access the Menu of Screening Reports for Embedded Derivative Purchases

File Edit View Favorites Tools Help

Home AIG | ParentsWeb ~ Login | Request Time Off - Workd... | WELCOME. MicroStrategy | Welcome | School payment software ...

IDR PRD > Shared Reports > Departments > Investment Accounting > (01) MONTHLY CLOSE > (02) REPORTING > (3) MANAGEMENT REPORTING TEAM > SURVEILLANCE REPORTS > Embedded Derivatives > **Prompted Version**

Name	Owner	Modified	Description
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_ABS CMBS CDO LT 90 GT 110	Eric Kamau	4/1/14 4:34:52 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_BONDS TRSY LT 90 GT 110	Eric Kamau	1/2/15 5:00:09 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_CDO CLOSE TO PAR	Eric Kamau	4/1/14 4:23:38 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_INTERCOMPANY	Eric Kamau	4/1/14 4:24:52 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_IS CONVERTIBLE = YES	Eric Kamau	4/1/14 4:25:37 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_NA and SOURCE UNDEFINED	Eric Kamau	4/1/14 4:26:23 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS POST AGY LT 90 GT 110	Eric Kamau	4/1/14 4:27:46 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS POST NONAGY LT 90 GT 110	Eric Kamau	8/14/14 10:53:18 AM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE GT 110	Eric Kamau	4/1/14 4:29:34 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE OTHER LT 90	Eric Kamau	4/1/14 4:30:22 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE PASS THRU LT 90	Eric Kamau	4/4/14 3:14:51 PM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90	Eric Kamau	8/14/14 10:51:24 AM	
Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_TBD	Eric Kamau	4/1/14 4:32:34 PM	

This family of reports share the same technology design, differing from each other by the targeted type of embedded derivative purchase. Therefore, for a given run date, some reports may return NULL because there were no significant GAAP events to report on that date

TS-B : Determine the completeness of the report

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TS-B.01: (pp. 5-9) FCU obtained from business the MSTR Distribution email with the original ("business") report "*Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90_v1-3-2018.xlsx*".

TS-B.02: (pg. 10) FCU obtained from business (Eric Kamau) the screenshot showing the above report executed from MSTR

TS-B.03: (pp. 11-14) FCU watched IT execute the above report in development mode, then retrieve the SQL code that was used to create the report. This is stored in Appendix 1 below.

TS-B.04: FCU watched IT "strip" the above code from all intermediary calculations in TEMP tables. (pp. 15-17) FCU watched IT execute the "stripped" code. FCU observed that the "stripped" code returned 2 rows (matching that of the "business" report). FCU observed that the "reference security ID" = "02147HAF9" is found in "Business" as in TOAD return

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FCU concluded that the report "Screening Embedded Derivative Purchases" is complete.

TS-C : Determine the accuracy of the report

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Steps TS-B.01, TS-B.02, TS-B.03, TS-B.04

TS-C.01: (pg. 18) From Business report, FCU selected 8 attributes:

Portfolio Code (Source) "J", Owning Entity "K", Corporate Segment 4 "M", Sec ID "N", Security Desc "P", Trade Date GAAP (Txn) "AA", Settle Date GAAP (Txn) "AB", Portfolio Manager (Hld) "AN"

.

TS-C.02: (pp. 18) In TOAD report, FCU verified the matching 8 attributes:

SOURCE_SYSTEM_PORT_CODE0 "O", LEGAL_ENTITY_NAME "AA", CORP_SEG_L6_CS4_SD "AK", ID_PRIMARY0 "K", SEC_DESC_2 "X", TRADE_DATE_GAAP "P", SETTLE_DATE_GAAP "R", STRATEGY_L2_STGY_DESK_LD "CH"

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All the 2 selected rows from the "business" reports are accounted for with the 8 selected attributes matching those in the TOAD report. The report "Screening Embedded Derivative Purchases" is accurate.

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APPENDICES:

1 (pp. 19-30): Query to generate the BUSINESS front-end "Screening Embedded Derivative Purchases" report. Final SELECT statement to populate the report (starting Line 352)

2 (pp. 31-35): TOAD query (final SELECT statement "stripped off" financial calculation)

3 (pp. 36-47): Not all daily screening reports will have data. Eric Kamau provided the screenshots of the reports for the run-date Oct 23, 2017

Nguyen, Hoangvinh

From:	MicroStrategy Distribution Services <MicroStrategyDistributionServices@aig.com>
Sent:	Wednesday, January 03, 2018 1:44 PM
To:	Kamau, Eric
Subject:	Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90_v1-3-2018
Attachments:	Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90_v1-3-2018.xlsx

E-Mail from MSTR Distribution Services with attached report

Attached report in XLS format (see next page)

	A	B	C	D	E	F	G	H	I	J	K	L
1	**Report Name : Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90Page By : Report Run : 1/3/2018Run by : Eric Kamau**											
2												
3	**DataMart As Of Date (Display)**	**DataMart Period Type (Display)**	**DataMart Adjusted**	**DataMart As At Date (Display)**	**GFR Region**	**GFR Portfolio Type Override 2**	**Is Port on GAAP Consol AIG View**	**Portfolio SI Entity**	**Portfolio (Source)**	**Portfolio Code (Source)**	**Owning Entity**	**Corporate Segment 3**
4	As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00395	306	AHA033	American Home Assurance Company	AIG Property Casualty
5	As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insurance Company	AIG Life & Retirement
6	**Total**											
7												
8	Report Filter:({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) "Y" or "YES") And ({Embedde											

Only 2 rows in the report

First page of report that was attached to email

Business reference Security ID = 02147HAF9

	M	N	O	P	Q	R	S	T	U	V
1										
2										
3	Corporate Segment 4	Sec ID	Lot Number	Security Desc	Security Ccy (Source)	GL Group Code	GL Group DESC	GAAP Asset Class 1	GAAP Asset Class 2	GAAP Asset Class 3
4	AIG Property Casualty U.S.	02147HAF9	1	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	USD	17	Bonds RMBS	FIXED MATURITY	BONDS	BONDS STRUCTURED DEBT
5	AIG Life & Retirement	02147HAF9	1	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	USD	17	Bonds RMBS	FIXED MATURITY	BONDS	BONDS STRUCTURED DEBT
6										
7										
8	d Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 Sequential-below 90) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted) And ({GAAP Acct Type} Separate)									

Page 2 of report that was attached to email

	W	X	Y	Z	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ
1														
2														
3	GFR Asset Type	Txn Type (Source) Desc	Txn Type (Source) Long Desc	Txn Type (Source) Sort	Trade Date GAAP (Txn)	Settle Date GAAP (Txn)	Ledger Date (Txn)	Issue Date	Collateral Major	Collateral Minor	AIG Collateral Type	AIG Tranche Type	Is In Inc Default	Is In Principal Default
4	BONDS STRUCTURED DEBT - RMBS	100	Purchase	1	10/4/2017	10/6/2017	10/4/2017	6/29/2006	RMBS NON-AGENCY	RMBS ALT-A	ALT-A HYBRID	SEQUENTIAL	Y	N
5	BONDS STRUCTURED DEBT - RMBS	100	Purchase	1	10/4/2017	10/6/2017	10/4/2017	6/29/2006	RMBS NON-AGENCY	RMBS ALT-A	ALT-A HYBRID	SEQUENTIAL	Y	N
6														
7														
8														

Page 3 of report that was attached to email

	AK	AL	AM	AN	AO	AP	AQ	AR	AS	AT	AU
1											
2											
3	Embedded Derivative in Scope Group (Txn)	Is Convertible Bond	Descriptive Notes	Portfolio Manager (Hld)	Orig Cost USD GAAP (Txn)	Quantity (Txn)	Book Value USD GAAP (Txn)	Principal USD GAAP (Txn)	Accrued Int USD GAAP (Txn)	Price USD (Txn)	Price LCL (Txn)
4	RMBS-Pre June 30, 2007 Sequential-below 90	SOURCE UNDEFINED		Ryan Fulmer	1,633,674	2,089,879	1,633,674	1,633,674	0	78.125	78.125
5	RMBS-Pre June 30, 2007 Sequential-below 90	SOURCE UNDEFINED		Ryan Fulmer	3,811,906	4,876,385	3,811,906	3,811,906	0	78.125	78.125
6					5,445,580.65	6,966,263.93	5,445,580.65	5,445,580.65	0.00	78.12	78.12
7											
8											

Page 4 of report that was attached to email

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.10

Screening Report for Embe...

File Edit View Favorites Tools Help

Home AIG ParentsWeb ~ Login Request Time Off - Workd... WELCOME. MicroStrategy Welcome School payment software ...

(Eric Kamau's screen shot) Results of execution of Screening Report for GAAP USD RMBS PRE SEQ LT 90

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:56:31 PM

Screening GAAP USD RMBS PRE SEQ LT 90

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 Sequential-below 90) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted) And ({GAAP Acct

Report filter

VIEW FILTER The filter is empty.

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	DataMart As At Date (Display)	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corpo
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00395	306	AHA033	American Home Assurance Company	AIG Property Casualty	AIG P U.S.
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insurance Company	AIG Life & Retirement	AIG L
Total												

Report results

100%

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.11

Executing Screening Report...

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90**

RVadamod

IT Re-executing Report GAAP USD RMBS PRE SEQ LT 90

PROCESSING REQUEST

Report name: Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Current status: Running Report

Please wait or choose one of the following actions:

Check Status Again | Add To My History List | Show Report Details | Cancel

4:00 PM
1/8/2018

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.12

Screening Report for Embe...

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Results of IT execution of Screening Report for GAAP USD RMBS PRE SEQ LT 90

RVadamod

REPORT HOME | TOOLS | DATA | GRID | FORMAT

Last update: 1/8/18 3:59:54 PM

Screening GAAP USD RMBS PRE SEQ LT 90

(Custom)

Report filter

REPORT OBJECTS

- AIG Collateral Type
- AIG Tranche Type
- Collateral Major
- Collateral Minor
- Corporate Segment 1
- Corporate Segment 2
- Corporate Segment 3
- Corporate Segment 4
- DataMart
- Descriptive Notes
- Embedded Derivative in Scope Gro
- GAAP Acct Type
- GAAP Asset Class 1
- GAAP Asset Class 2
- GAAP Asset Class 3
- GFR Asset Type
- GFR Portfolio Type Override 2
- GFR Region
- GL Group
- Is Convertible Bond
- Is In Inc Default
- Is In Principal Default
- Is Port on GAAP Consol AIG View
- Issue Date
- Ledger Date (Txn)
- Lot Number
- Owning Entity
- Portfolio (Source)
- Portfolio Code (Source)
- Portfolio Manager (Hld)
- Portfolio SI Entity
- Sec ID
- Security Ccy (Source)
- Security Desc
- Settle Date GAAP (Txn)
- Trade Date GAAP (Txn)
- Txn Type (Source)

46 items found

REPORT OBJECTS

ALL OBJECTS

NOTES

RELATED REPORTS

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 Sequential-below 90) Ar

PROMPT DETAILS

Prompt 1: Select an As Of Date (DataMart ID)
As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted
Prompt 2: GFR Portfolio Type Override 2
Prompt not answered
Prompt 3: Corporate Segment Level 3
Prompt not answered
Prompt 4: Corporate Segment Level 4
Prompt not answered
Prompt 5: SI Entity Number
Prompt not answered
Prompt 6: Owning Entity Name
Prompt not answered
Prompt 7: GAAP Asset Class 1
Prompt not answered
Prompt 8: GAAP Asset Class 2
Prompt not answered
Prompt 9: GAAP Asset Class 3
Prompt not answered
Prompt 10: GFR Asset Type
Prompt not answered
Prompt 11: Transaction Ledger Begin Date
Prompt not answered
Prompt 12: Transaction Ledger End Date
Prompt not answered
Prompt 13: Please select an Ending Trade Date (GAAP)
Prompt not answered
Prompt 14: Please select a Beginning Trade Date (GAAP)
Prompt not answered
Prompt 15: Please select an ending Settle Date (GAAP)
Prompt not answered
Prompt 16: Please select a beginning Settle Date (GAAP)
Prompt not answered

Report results (Leftmost part)

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	DataMart As At Date (Display)	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00395	306	AHA033	American Home Assurance
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insu
Total										

4:01 PM
1/8/2018

Results of IT execution of Screening Report for GAAP USD RMBS PRE SEQ LT 90

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

Screening Report for Embe...

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

RVadamod

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 1/8/18 3:59:54 PM

(Custom)

Screening GAAP USD RMBS PRE SEQ LT 90

Report results (Rightmost part)

Data rows: 3 | Data columns: 7

	Is In Inc Default	Is In Principal Default	Embedded Derivative in Scope Group (Txn)	Is Convertible Bond	Descriptive Notes	Portfolio Manager (Hld)	Orig Cost USD GAAP (Txn)	Quantity (Txn)	Book Value USD GAAP (Txn)	Principal USD GAAP (Txn)	Accrued Int USD GAAP (Txn)	Price USD (Txn)	Price LCL (Txn)
	Y	N	RMBS-Pre June 30, 2007 Sequential-below 90	SOURCE UNDEFINED		Ryan Fulmer	1,633,674	2,089,879	1,633,674	1,633,674	0	78.125	78.125
	Y	N	RMBS-Pre June 30, 2007 Sequential-below 90	SOURCE UNDEFINED		Ryan Fulmer	3,811,906	4,876,385	3,811,906	3,811,906	0	78.125	78.125
							5,445,580.65	6,966,263.93	5,445,580.65	5,445,580.65	0.00	78.12	78.12

4:01 PM
1/8/2018

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.14

Screening Report for Embe...

Extracting SQL Code of Screening Report for GAAP USD RMBS PRE SEQ LT 90

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Close

Report name: Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Screening GAAP USD RMBS PRE SEQ LT 90

Owner: Eric Kamau

Report path:

IDR PRD > Shared Reports > Departments > Investment Accounting > (01) MONTHLY CLOSE > (02) REPORTING > (3) MANAGEMENT REPORTING TEAM > SURVEILLANCE REPORTS > Embedded Derivatives > Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90

Report Path

Modified: 8/14/14 10:51:24 AM

Start time: 1/8/18 3:55:35 PM

Finish time: 1/8/18 3:59:55 PM

Report Details:

Report Description:

Prompt 1: Select an As Of Date (DataMart ID)
As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted
Prompt 2: GFR Portfolio Type Override 2
Prompt not answered
Prompt 3: Corporate Segment Level 3
Prompt not answered
Prompt 4: Corporate Segment Level 4
Prompt not answered
Prompt 5: SI Entity Number

SQL statement:

```
create table IDRDM.THEA39PXLMD000 tablespace MSTR_TEMP_DATA as
select      a11.TXN_TYPE_KEY  TXN_TYPE_KEY,
      a11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
      a11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
      a11.SEC_IDR_KEY  SEC_IDR_KEY,
      a13.STRATEGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
      a11.PORT_IDR_KEY  PORT_IDR_KEY,
      a11.PORT_IDR_KEY  PORT_IDR_KEY0,
      a11.SEC_IDR_KEY  SEC_IDR_KEY0,
      a11.TXN_LOT_NUMBER  LOT_ID,
      a11.TXN_IDR_KEY  TXN_LEDGER_DATE,
      a12.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
      a11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
      a11.DM_ID  DM_ID,
      sum((a11.TXN_PRNCIPAL_FNC_GAAP * a11.FX_USD_PER_PORT_CCY))  PRINCIPAL_USD_GAAP,
```

SQL Code

Show Advanced Details...

4:02 PM
1/8/2018

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

Screening Report for Embe...

File Edit View Favorites Tools Help

Home AIG ParentsWeb ~ Login Request Time Off - Workd... WELCOME. MicroStrategy Welcome School payment software ...

CA-1404670-S01.15

Access the Menu of Screening Reports for Embedded Derivative Purchases "USD ABS CMBS CDO LT 90 GT 110"

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_ABS CMBS CDO LT 90 GT 110**

Eric Kamau

Screening USD ABS CMBS CDO LT 90 GT 110

INDEX

Summary of your selections

1 Select an As Of Date (DataMart ID) (Required)
2 GFR Portfolio Type Override 2
3 Corporate Segment Level 3
4 Corporate Segment Level 4
5 SI Entity Number
6 Owning Entity Name
7 GAAP Asset Class 1
8 GAAP Asset Class 2
9 GAAP Asset Class 3
10 GFR Asset Type
11 Transaction Ledger Begin Date
12 Transaction Ledger End Date
13 Please select an Ending Trade Date (GAAP)
14 Please select a Beginning Trade Date (GAAP)
15 Please select an ending Settle Date (GAAP)
16 Please select a beginning Settle Date (GAAP)

1. Select an As Of Date (DataMart ID) (Required)

Please select an As Of Date

This prompt requires at least one selection.

Search for: Match case

Available:

- As Of 12/04/2017:AIG Financial QTD Daily Thru Q4:As At 12/05/2017:Adjusted
- As Of 12/04/2017:AIG Financial YTD Daily Thru Q4:As At 12/05/2017:Adjusted
- As Of 12/04/2017:Calendar YTD Daily:As At 12/05/2017:Adjusted
- As Of 12/04/2017:Daily:As At 12/05/2017:
- As Of 12/04/2017:Daily:As At 12/05/2017:Adjusted
- As Of 12/04/2017:Daily Settle:As At 12/05/2017:
- As Of 12/04/2017:Daily Settle:As At 12/05/2017:Adjusted

1 - 30 of 1123

Selected:

- As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted

As of 10/23/2017 - 10/24/2017

2. GFR Portfolio Type Override 2

Choose elements of GFR Portfolio Type Override 2. If this is not required please skip it.

Search for: Match case

Available:

- SOURCE UNDEFINED
- SOURCE NOT PROVIDED
- SOURCE UNDEFINED
- SOURCE NOT PROVIDED
- SOURCE UNDEFINED
- SOURCE NOT PROVIDED
- SOURCE UNDEFINED

1 - 30 of 36

Selected:

(none)

3. Corporate Segment Level 3

Choose elements of Corporate Segment Level 3.

Search for: Match case

Available:

- AIG Life & Retirement
- AIG Property Casualty
- Aircraft Leasing

Selected:

(none)

Report Message Name: Screening Report for Embedded Derivative Purchases - Details (

Run Report Cancel

100%

Toad for Oracle - [RVADAMOD@IDWPRD.AIG.COM (idwprd3:liv1exa07) - Editor (New 1 *)]

File Edit Search Editor Session Database Debug View Utilities Rerun Window Help

CA-1404670-S01.16

Retrieving data for Screening Report for GAAP USD RMBS PRE SEQ LT 90 from TOAD

```
    IDRDM_FACT_POSITION_SECURITY_LEVEL    a12,
    IDRDM_LU_PAM_MGR_CD    a13,
    IDRDM_PMF_ACCOUNTING_PORTFOLIO    a14,
    IDRDM_LU_YES_NO    a15,
    IDRDM_LU_GAAP_ACCT_TYPE    a16
where    a11.DM_ID = a12.DM_ID and
    a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
    a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
    a11.DM_ID = a13.DM_ID and
    a11.PAM_MGR_KEY = a13.PAM_MGR_CD_KEY and
    a11.DM_ID = a14.DM_ID and
    a11.PORT_IDR_KEY = a14.PMF_PORT_ID and
    a11.DM_ID = a15.DM_ID and
    a11.IS_CASH_KEY = a15.YES_NO_KEY and
    a11.DM_ID = a16.DM_ID and
    a14.GAAP_ACCT_TYPE_KEY = a16.GAAP_ACCT_TYPE_KEY
 and    (a11.SRC_SYS_CD in ('NYPAM')
 and a12.IA_PORT_TYPE_KEY in (10333830)
 and a11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
 and a15.YES_NO_LD not in ('Y', 'YES')
 and a11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
 and a16.GAAP_ACCT_TYPE_SD <> 'Separate'
 and a11.DM_ID in (77454))
group by    a11.TXN_TYPE_KEY,
    a11.TRADE_DATE_GAAP,
    a11.SETTLE_DATE_GAAP,
    a11.SEC_IDR_KEY,
    a13.STRATEGY_DESK_KEY,
    a11.PORT_IDR_KEY,
    a11.PORT_IDR_KEY,
    a11.SEC_IDR_KEY,
    a11.TXN_LOT_NUMBER,
    a11.TXN_IDR_KEY,
    a12.IA_PORT_TYPE_KEY,
    a11.EMB_DERIV_IN_SCOPE_GRP_KEY,
    a11.DM_ID )    pa11,
    IDRDM_FACT_TRANSACTION_GAAP    a18
```

Returning 2 rows of results (leftmost columns)

IKER_KEY	CYCLE_TYPE	DM_ID	EMB_DERIV_IN_SCOPE_GRP_KEY	LU_DATE	TXN_IDR_KEY	FEED_TYPE	PAM_MGR_CD_KEY	FX_EFFCT_DATE	IA_PORT_TYPE_KEY	STD_YES_NO_KEY	IS_PCI_KEY	IS_PLACE_HOLDER_KEY	TXN_LEDGER_DATE	DEFERRAL_TXN_KEY	PORT_IDR_KEY	SEC_IDR_KEY	LOT_ID	PE	PORT_IDR
10028879	D	77454	10869408	12/31/9999	178714004	FXR	10109655	10/23/2017	10333830	0	10896573	0	178714004	0	10099622	10019227	1	10/23/2017	100
10028879	D	77454	10869408	12/31/9999	178695490	FXR	10109655	10/23/2017	10333830	0	10896573	0	178695490	0	10099707	10019227	1	10/23/2017	100

103: 15 (4853 selected) | 1 sec | Row 1 of 2 total rows | RVADAMOD@IDWPRD.AIG.COM | Modified

Retrieving data for Screening Report for GAAP USD RMBS PRE SEQ LT 90 from TOAD (cont'd)

```
select    /*+ opt_param('optimizer_features_enable', '11.2.0.3') 002*/ a11
    a111.MS_DM_TYPE_DESC  MS_DM_TYPE_DESC,
    a111.MS_AS_OF_DATE  MS_AS_OF_DATE,
    a111.MS_AS_AT_DATE  MS_AS_AT_DATE,
    a111.MS_ORIG_ADJ_DESC  MS_ORIG_ADJ_DESC,
    a11.TXN_TYPE_KEY  TXN_TYPE_KEY,
    a118.TXN_TYPE_SD  TXN_TYPE_SD,
    a118.TXN_TYPE_LD  TXN_TYPE_LD,
    a118.SORT_ORD_VAL  SORT_ORD_VAL,
    a11.SEC_IDR_KEY  ID_PRIMARY,
    a14.IDR_SEC_ID  ID_PRIMARY0,
    a11.PORT_IDR_KEY  PORT_IDR_KEY,
    a110.PORTFOLIO_LONG_NAME  PORTFOLIO_LONG_NAME,
    a110.SOURCE_SYSTEM_PORT_ID  SOURCE_SYSTEM_PORT_ID,
    a110.SOURCE_SYSTEM_PORT_CODE  SOURCE_SYSTEM_PORT_CODE0,
    a11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
    a117.ACTUAL_DATE  TRADE_DATE_GAAP0,
    a11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
    a116.ACTUAL_DATE  SETTLE_DATE_GAAP0,
    a11.TXN_IDR_KEY  TXN_LEDGER_DATE,
    a11.TXN_LEDGER_DATE  TXN_LEDGER_DATE0,
    a11.SEC_IDR_KEY  SEC_IDR_KEY,
    a14.SECURITY_LONG_NAME  SECURITY_LONG_NAME,
    a14.SEC_DESC  SEC_DESC_2,
    a14.BB_LONG_CO_NAME  BB_LONG_CO_NAME,
    a16.BASE_BUSINESS_UNIT_KEY  BASE_BUSINESS_UNIT_KEY
```

ID of Security in database table SMF

Business reference
Security ID = 02147HAF9

Script Output

Messages | Data Grid | Script Output

Returning 2 rows of results (columns showing SECID)

Output | Grid 1 | Environment

DM_ID	MS_DM_TYPE_DESC	MS_AS_OF_DATE	MS_AS_AT_DATE	MS_ORIG_ADJ_DESC	TXN_TYPE_KEY	TXN_TYPE_SD	TXN_TYPE_LD	SORT_ORD_VAL	ID_PRIMARY	ID_PRIMARY0	PORT_IDR_KEY	PORTFOLIO_LONG_NAME	SOURCE_SYSTEM_PORT_ID	SOURCE_SYSTEM_PORT_CODE0	TRADE_DATE_GAAP	TRADE_DATE_GAA
77454	Daily	As Of 10/23/2017	As At 10/24/2017	Adjusted	10028972	100	Purchase	1	10019227	02147HAF9	10099707	American General Life 033	447	AGL033	04-OCT-17	04-OCT-17
77454	Daily	As Of 10/23/2017	As At 10/24/2017	Adjusted	10028972	100	Purchase	1	10019227	02147HAF9	10099622	AMERICAN HOME 033	306	AHA033	04-OCT-17	04-OCT-17

Matching Columns

Business Attributes		TOAD Attributes	
Portfolio Code (Source)	"J"	SOURCE_SYSTEM_PORT_CODE0	"O"
Owning Entity	"K"	LEGAL_ENTITY_NAME	"AA"
Corporate Segment 4	"M"	CORP_SEG_L6_CS4_SD	"AK"
Sec ID	"N"	ID_PRIMARY0	"K"
Security Desc	"P"	SEC_DESC_2	"X"
Trade Date GAAP (Txn)	"AA"	TRADE_DATE_GAAP	"P"
Settle Date GAAP (Txn)	"AB"	SETTLE_DATE_GAAP	"R"
Portfolio Manager (Hld)	"AN"	STRATEGY_L2_STGY_DESK_LD	"CH"

Comparing "Business" report to TOAD output

Side-by-Side Comparison "Business" vs. "Toad"

	J	K	L	M	N	O	P	AA	AB	AN	AO	AP
3	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corporate Segment 4	Sec ID	Lot Number	Security Desc	Trade Date GAAP (Txn)	Settle Date GAAP (Txn)	Portfolio Manager (Hld)	Orig Cost USD GAAP (Txn)	Quantity (Txn)
4	AHA033	American Home Assurance Company	AIG Property Casualty	AIG Property Casualty U.S.	02147HAF9	1	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	10/4/2017	10/6/2017	Ryan Fulmer	1,633,674	2,089,879
5	AGL033	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement	02147HAF9	1	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	10/4/2017	10/6/2017	Ryan Fulmer	3,811,906	4,876,385
6											5,445,580.65	6,966,263.93
7												

CA-1404670 Key Report | **Business Report** | TOAD

READY 100%

	J	K	L	M	N	O	P	R	X	Y	Z	AA	AK	CG	CH	CI
1	ID_PRIMARY	ID_PRIMARY0	PORT_IDR_KEY	PORTFOLIO_LONG_NAME	SOURCE_SYSTEM_PORT_ID	SOURCE_SYSTEM_PORT_CODE0	TRADE_DATE_GAAP	SETTLE_DATE_GAAP	SEC_DESC_2	BB_LONG_CO_NAME	BASE_BUSINESS_UNIT_KEY	LEGAL_ENTITY_NAME	CORP_SEG_L6_CS4_SD	STRATEGY_L2_STGY_DESK_KEY	STRATEGY_L2_STGY_DESK_LD	ACCRUED_INT_USD_GAAP
2	10019227	02147HAF9	10099622	AMERICAN HOME 033	306	AHA033	04-OCT-17	06-OCT-17	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	Alternative Loan Trust 2006-OC5	10338042	American Home Assurance Company	AIG Property Casualty U.S.	10651038	Ryan Fulmer	0
3	10019227	02147HAF9	10099707	American General Life 033	447	AGL033	04-OCT-17	06-OCT-17	ALT LN TR SER 2006-OC5 CL 2A3 Flt % Due 6/25/2046 Mo-25	Alternative Loan Trust 2006-OC5	10338017	American General Life Insurance Company	AIG Life & Retirement	10651038	Ryan Fulmer	0

CA-1404670 Key Report | Business Report | **TOAD**

Full SQL code for:
"Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90"

```
1 create table IDRDM.T4RXW364SMD000 tablespace MSTR_TEMP_DATA as
2 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 a11.TXN_TYPE_KEY  TXN_TYPE_KEY,
3     a11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
4     a11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
5     a11.SEC_IDR_KEY  SEC_IDR_KEY,
6     a13.STRATEGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
7     a11.PORT_IDR_KEY  PORT_IDR_KEY,
8     a11.PORT_IDR_KEY  PORT_IDR_KEY0,
9     a11.SEC_IDR_KEY  SEC_IDR_KEY0,
10    a11.TXN_LOT_NUMBER  LOT_ID,
11    a11.TXN_IDR_KEY  TXN_LEDGER_DATE,
12    a12.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
13    a11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
14    a11.DM_ID  DM_ID,
15    sum((a11.TXN_PRNCIPAL_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  PRINCIPAL_USD_GAAP,
16    sum((a11.BOOK_VALUE_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  TRANSACTION_BOOK_VALUE_USD_GAA,
17    sum((a11.RLZD_CAP_GAIN_LOSS_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  TRANSACTION_REALIZED_CAPITAL_G,
18    sum((a11.REALIZED_FX_GAIN_LOSS_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  REALIZED_FX_GAINLOSS_USD_GAAP,
19    sum((a11.INTEREST_RECEIVED_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  ACCRUED_INT_USD_GAAP,
20    sum(a11.TXN_QUANTITY_USD)  TRANSACTION_QUANTITY,
21    sum((a11.ORIG_PURCHASE_COST_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  TRANSACTION_ORIGINAL_COST_USD_
22 from    IDRDM.FACT_TRANSACTION_GAAP a11,
23    IDRDM.FACT_POSITION_SECURITY_LEVEL  a12,
24    IDRDM.LU_PAM_MGR_CD a13,
25    IDRDM.PMF_ACCOUNTING_PORTFOLIO  a14,
26    IDRDM.LU_YES_NO a15,
27    IDRDM.LU_GAAP_ACCT_TYPE a16
28 where   a11.DM_ID = a12.DM_ID and
29    a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
30    a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
31    a11.DM_ID = a13.DM_ID and
32    a11.PAM_MGR_KEY = a13.PAM_MGR_CD_KEY and
33    a11.DM_ID = a14.DM_ID and
34    a11.PORT_IDR_KEY = a14.PMF_PORT_ID and
35    a11.DM_ID = a15.DM_ID and
36    a11.IS_CASH_KEY = a15.YES_NO_KEY and
37    a11.DM_ID = a16.DM_ID and
38    a14.GAAP_ACCT_TYPE_KEY = a16.GAAP_ACCT_TYPE_KEY
39  and    (a11.SRC_SYS_CD in ('NYPAM')
40  and a12.IA_PORT_TYPE_KEY in (10333830)
41  and a11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
42  and a15.YES_NO_LD not in ('Y', 'YES')
43  and a11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
44  and a16.GAAP_ACCT_TYPE_SD  'Separate'
45  and a11.DM_ID in (77454))
46 group by    a11.TXN_TYPE_KEY,
47    a11.TRADE_DATE_GAAP,
48    a11.SETTLE_DATE_GAAP,
49    a11.SEC_IDR_KEY,
50    a13.STRATEGY_DESK_KEY,
51    a11.PORT_IDR_KEY,
52    a11.PORT_IDR_KEY,
53    a11.SEC_IDR_KEY,
54    a11.TXN_LOT_NUMBER,
55    a11.TXN_IDR_KEY,
56    a12.IA_PORT_TYPE_KEY,
57    a11.EMB_DERIV_IN_SCOPE_GRP_KEY,
58    a11.DM_ID
59
60 create table IDRDM.TN1CMNNROOA001 tablespace MSTR_TEMP_DATA as
61 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 distinct a18.SRC_SYS_CD  SRC_SYS_CD,
62    a18.BPC_RLZD_TYPE_KEY  BPC_ASSET_TYPE_KEY,
63    a18.BENCHMARK_KEY  TRADE_BENCHMARK_KEY,
64    a18.BROKER_KEY  BROKER_KEY,
65    a18.FX_CYCLE_TYPE  CYCLE_TYPE,
```

```
66      pa11.DM_ID  DM_ID,
67      pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
68      a18.EXPECTED_CASH_DATE  LU_DATE,
69      a18.TXN_IDR_KEY  TXN_IDR_KEY,
70      a18.FX_FEED_TYPE  FEED_TYPE,
71      a18.FROM_PAM_MGR_KEY  PAM_MGR_CD_KEY,
72      a18.FX_EFFCT_DATE  FX_EFFCT_DATE,
73      pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
74      a18.IS_CASH_KEY  STD_YES_NO_KEY,
75      a18.IS_PCI_KEY  IS_PCI_KEY,
76      a18.IS_PLACE_HOLDER_GAAP_KEY  IS_PLACE_HOLDER_KEY,
77      pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
78      a18.TXN_DESC_KEY  DEFERRAL_TXN_KEY,
79      pa11.PORT_IDR_KEY0  PORT_IDR_KEY,
80      pa11.SEC_IDR_KEY0  SEC_IDR_KEY,
81      pa11.LOT_ID  LOT_ID,
82      a18.PE  PE,
83      pa11.PORT_IDR_KEY  PORT_IDR_KEY0,
84      pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
85      a18.PORT_IDR_KEY  PORT_IDR_KEY1,
86      a18.SEC_IDR_KEY  SEC_IDR_KEY0,
87      a18.PREPAYMENT_TYPE_KEY  PREPAYMENT_TYPE_KEY,
88      a18.TXN_IDR_KEY  XFER_TXN_ID,
89      pa11.SEC_IDR_KEY  SEC_IDR_KEY1,
90      pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
91      a18.PAM_MGR_KEY  PAM_MGR_KEY,
92      a18.TXN_IDR_KEY  TXN_ID,
93      pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
94      a18.TRD_IDR_KEY  TRD_IDR_KEY,
95      a18.PORT_IDR_KEY  TRADING_PORT_NAME,
96      a18.PAM_MGR_KEY  STRATEGY_SRC_KEY,
97      a18.TXN_IDR_KEY  TXN_IDR_KEY0,
98      a18.TXN_ID  TXN_ID1,
99      a18.TXN_IS_REVERSAL_KEY  TXN_IS_REVERSAL_KEY,
100     a18.TRADE_REASON_FNC_GAAP  TXN_REASON_KEY,
101     a18.TXN_SUB_TYPE_KEY  TXN_SUB_TYPE_KEY,
102     pa11.TXN_TYPE_KEY  TXN_TYPE_KEY
103 from    IDRDM.T4RXW364SMD000    pa11,
104     IDRDM.FACT_TRANSACTION_GAAP a18
105 where   pa11.DM_ID = a18.DM_ID and
106     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = a18.EMB_DERIV_IN_SCOPE_GRP_KEY and
107     pa11.LOT_ID = a18.TXN_LOT_NUMBER and
108     pa11.PORT_IDR_KEY = a18.PORT_IDR_KEY and
109     pa11.PORT_IDR_KEY0 = a18.PORT_IDR_KEY and
110     pa11.SEC_IDR_KEY = a18.SEC_IDR_KEY and
111     pa11.SEC_IDR_KEY0 = a18.SEC_IDR_KEY and
112     pa11.TRADE_DATE_GAAP = a18.TRADE_DATE_GAAP and
113     pa11.TXN_LEDGER_DATE = a18.TXN_IDR_KEY and
114     pa11.TXN_TYPE_KEY = a18.TXN_TYPE_KEY
115
116 create table IDRDM.TXV6480ACMD002 tablespace MSTR_TEMP_DATA as
117 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 pa11.TXN_TYPE_KEY  TXN_TYPE_KEY,
118     pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
119     pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
120     pa11.SEC_IDR_KEY1  SEC_IDR_KEY,
121     pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
122     pa11.PORT_IDR_KEY0  PORT_IDR_KEY,
123     pa11.PORT_IDR_KEY  PORT_IDR_KEY0,
124     pa11.SEC_IDR_KEY  SEC_IDR_KEY0,
125     pa11.LOT_ID  LOT_ID,
126     pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
127     pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
128     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
129     pa11.DM_ID  DM_ID,
130     sum(pa13.TRANSACTION_BOOK_VALUE_USD_GAA)  WJXBFS1,
```

```
131     sum(pa13.TRANSACTION_QUANTITY)  WJXBFS2,
132     sum(NVL((a12.TXN_PRICE_LCL  pa13.TRANSACTION_QUANTITY), 0))  WJXBFS3,
133     sum(NVL((a12.TXN_PRICE_USD  pa13.TRANSACTION_QUANTITY), 0))  WJXBFS4
134 from    IDRDM.TN1CMNNROOA001    pa11,
135     IDRDM.FACT_TRANSACTION_GAAP a12,
136     IDRDM.T4RXW364SMD000    pa13,
137     IDRDM.PMF_ACCOUNTING_PORTFOLIO  a14,
138     IDRDM.LU_GAAP_ACCT_TYPE a15
139 where   pa11.BPC_ASSET_TYPE_KEY = a12.BPC_RLZD_TYPE_KEY (+) and
140     pa11.BROKER_KEY = a12.BROKER_KEY (+) and
141     pa11.CYCLE_TYPE = a12.FX_CYCLE_TYPE (+) and
142     pa11.DEFERRAL_TXN_KEY = a12.TXN_DESC_KEY (+) and
143     pa11.DM_ID = a12.DM_ID (+) and
144     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = a12.EMB_DERIV_IN_SCOPE_GRP_KEY (+) and
145     pa11.FEED_TYPE = a12.FX_FEED_TYPE (+) and
146     pa11.FX_EFFCT_DATE = a12.FX_EFFCT_DATE (+) and
147     pa11.IS_PCI_KEY = a12.IS_PCI_KEY (+) and
148     pa11.IS_PLACE_HOLDER_KEY = a12.IS_PLACE_HOLDER_GAAP_KEY (+) and
149     pa11.LOT_ID = a12.TXN_LOT_NUMBER (+) and
150     pa11.LU_DATE = a12.EXPECTED_CASH_DATE (+) and
151     pa11.PAM_MGR_CD_KEY = a12.FROM_PAM_MGR_KEY (+) and
152     pa11.PAM_MGR_KEY = a12.PAM_MGR_KEY (+) and
153     pa11.PE = a12.PE (+) and
154     pa11.PORT_IDR_KEY = a12.PORT_IDR_KEY (+) and
155     pa11.PORT_IDR_KEY0 = a12.PORT_IDR_KEY (+) and
156     pa11.PORT_IDR_KEY1 = a12.PORT_IDR_KEY (+) and
157     pa11.PREPAYMENT_TYPE_KEY = a12.PREPAYMENT_TYPE_KEY (+) and
158     pa11.SEC_IDR_KEY = a12.SEC_IDR_KEY (+) and
159     pa11.SEC_IDR_KEY0 = a12.SEC_IDR_KEY (+) and
160     pa11.SEC_IDR_KEY1 = a12.SEC_IDR_KEY (+) and
161     pa11.SRC_SYS_CD = a12.SRC_SYS_CD (+) and
162     pa11.STD_YES_NO_KEY = a12.IS_CASH_KEY (+) and
163     pa11.STRATEGY_SRC_KEY = a12.PAM_MGR_KEY (+) and
164     pa11.TRADE_BENCHMARK_KEY = a12.BENCHMARK_KEY (+) and
165     pa11.TRADE_DATE_GAAP = a12.TRADE_DATE_GAAP (+) and
166     pa11.TRADING_PORT_NAME = a12.PORT_IDR_KEY (+) and
167     pa11.TRD_IDR_KEY = a12.TRD_IDR_KEY (+) and
168     pa11.TXN_ID = a12.TXN_IDR_KEY (+) and
169     pa11.TXN_ID1 = a12.TXN_ID (+) and
170     pa11.TXN_IDR_KEY = a12.TXN_IDR_KEY (+) and
171     pa11.TXN_IDR_KEY0 = a12.TXN_IDR_KEY (+) and
172     pa11.TXN_IS_REVERSAL_KEY = a12.TXN_IS_REVERSAL_KEY (+) and
173     pa11.TXN_LEDGER_DATE = a12.TXN_IDR_KEY (+) and
174     pa11.TXN_REASON_KEY = a12.TRADE_REASON_FNC_GAAP (+) and
175     pa11.TXN_SUB_TYPE_KEY = a12.TXN_SUB_TYPE_KEY (+) and
176     pa11.TXN_TYPE_KEY = a12.TXN_TYPE_KEY (+) and
177     pa11.XFER_TXN_ID = a12.TXN_IDR_KEY (+) and
178     pa11.DM_ID = pa13.DM_ID (+) and
179     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = pa13.EMB_DERIV_IN_SCOPE_GRP_KEY (+) and
180     pa11.IA_PORT_TYPE_KEY = pa13.IA_PORT_TYPE_KEY (+) and
181     pa11.LOT_ID = pa13.LOT_ID (+) and
182     pa11.PORT_IDR_KEY = pa13.PORT_IDR_KEY0 (+) and
183     pa11.PORT_IDR_KEY0 = pa13.PORT_IDR_KEY (+) and
184     pa11.SEC_IDR_KEY = pa13.SEC_IDR_KEY0 (+) and
185     pa11.SEC_IDR_KEY1 = pa13.SEC_IDR_KEY (+) and
186     pa11.SETTLE_DATE_GAAP = pa13.SETTLE_DATE_GAAP (+) and
187     pa11.STRATEGY_L2_STGY_DESK_KEY = pa13.STRATEGY_L2_STGY_DESK_KEY (+) and
188     pa11.TRADE_DATE_GAAP = pa13.TRADE_DATE_GAAP (+) and
189     pa11.TXN_LEDGER_DATE = pa13.TXN_LEDGER_DATE (+) and
190     pa11.TXN_TYPE_KEY = pa13.TXN_TYPE_KEY (+) and
191     pa11.DM_ID = a14.DM_ID and
192     pa11.PORT_IDR_KEY0 = a14.PMF_PORT_ID and
193     a14.GAAP_ACCT_TYPE_KEY = a15.GAAP_ACCT_TYPE_KEY and
194     pa11.DM_ID = a15.DM_ID
195  and    (pa11.IA_PORT_TYPE_KEY in (10333830)
```

```
196  and pa11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
197  and pa11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
198  and a15.GAAP_ACCT_TYPE_SD  'Separate'
199  and pa11.DM_ID in (77454))
200 group by    pa11.TXN_TYPE_KEY,
201     pa11.TRADE_DATE_GAAP,
202     pa11.SETTLE_DATE_GAAP,
203     pa11.SEC_IDR_KEY1,
204     pa11.STRATEGY_L2_STGY_DESK_KEY,
205     pa11.PORT_IDR_KEY0,
206     pa11.PORT_IDR_KEY,
207     pa11.SEC_IDR_KEY,
208     pa11.LOT_ID,
209     pa11.TXN_LEDGER_DATE,
210     pa11.IA_PORT_TYPE_KEY,
211     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY,
212     pa11.DM_ID
213
214 create table IDRDM.T6GZL2DR0MD003 tablespace MSTR_TEMP_DATA as
215 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 a11.TRD_IDR_KEY  TRD_IDR_KEY,
216     a11.TRADE_SPREAD  WJXBFS1,
217     a11.TRADE_AVG_LIFE  Trade_Avg_Life,
218     a11.TRADE_YTM  Trade_YTM
219 from    IDRDM.TRADES    a11
220
221 create table IDRDM.TKV4Q1R7GMD004 tablespace MSTR_TEMP_DATA as
222 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 a11.TXN_TYPE_KEY  TXN_TYPE_KEY,
223     a11.TRD_IDR_KEY  TRD_IDR_KEY,
224     a11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
225     a11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
226     a11.SEC_IDR_KEY  SEC_IDR_KEY,
227     a13.STRATEGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
228     a11.PORT_IDR_KEY  PORT_IDR_KEY,
229     a11.PORT_IDR_KEY  PORT_IDR_KEY0,
230     a11.SEC_IDR_KEY  SEC_IDR_KEY0,
231     a11.TXN_LOT_NUMBER  LOT_ID,
232     a11.TXN_IDR_KEY  TXN_LEDGER_DATE,
233     a12.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
234     a11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
235     a11.DM_ID  DM_ID,
236     sum((a11.BOOK_VALUE_FNC_GAAP  a11.FX_USD_PER_PORT_CCY))  WJXBFS1
237 from    IDRDM.FACT_TRANSACTION_GAAP a11,
238     IDRDM.FACT_POSITION_SECURITY_LEVEL  a12,
239     IDRDM.LU_PAM_MGR_CD a13,
240     IDRDM.PMF_ACCOUNTING_PORTFOLIO  a14,
241     IDRDM.LU_YES_NO a15,
242     IDRDM.LU_GAAP_ACCT_TYPE a16
243 where   a11.DM_ID = a12.DM_ID and
244     a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
245     a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
246     a11.DM_ID = a13.DM_ID and
247     a11.PAM_MGR_KEY = a13.PAM_MGR_CD_KEY and
248     a11.DM_ID = a14.DM_ID and
249     a11.PORT_IDR_KEY = a14.PMF_PORT_ID and
250     a11.DM_ID = a15.DM_ID and
251     a11.IS_CASH_KEY = a15.YES_NO_KEY and
252     a11.DM_ID = a16.DM_ID and
253     a14.GAAP_ACCT_TYPE_KEY = a16.GAAP_ACCT_TYPE_KEY
254  and    (a11.SRC_SYS_CD in ('NYPAM')
255  and a12.IA_PORT_TYPE_KEY in (10333830)
256  and a11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
257  and a15.YES_NO_LD not in ('Y', 'YES')
258  and a11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
259  and a16.GAAP_ACCT_TYPE_SD  'Separate'
260  and a11.DM_ID in (77454))
```

```
261 group by    a11.TXN_TYPE_KEY,
262     a11.TRD_IDR_KEY,
263     a11.TRADE_DATE_GAAP,
264     a11.SETTLE_DATE_GAAP,
265     a11.SEC_IDR_KEY,
266     a13.STRATEGY_DESK_KEY,
267     a11.PORT_IDR_KEY,
268     a11.PORT_IDR_KEY,
269     a11.SEC_IDR_KEY,
270     a11.TXN_LOT_NUMBER,
271     a11.TXN_IDR_KEY,
272     a12.IA_PORT_TYPE_KEY,
273     a11.EMB_DERIV_IN_SCOPE_GRP_KEY,
274     a11.DM_ID
275
276 create table IDRDM.TUK9HE8H0MD005 tablespace MSTR_TEMP_DATA as
277 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 pa11.TXN_TYPE_KEY  TXN_TYPE_KEY,
278     pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
279     pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
280     pa11.SEC_IDR_KEY  SEC_IDR_KEY,
281     pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
282     pa11.PORT_IDR_KEY  PORT_IDR_KEY,
283     pa11.PORT_IDR_KEY0  PORT_IDR_KEY0,
284     pa11.SEC_IDR_KEY0  SEC_IDR_KEY0,
285     pa11.LOT_ID  LOT_ID,
286     pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
287     pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
288     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
289     pa11.DM_ID  DM_ID,
290     sum((pa12.WJXBFS1  pa11.WJXBFS1))  Trade_YTW,
291     sum((pa12.Trade_Avg_Life  pa11.WJXBFS1))  Trade_YTW1,
292     sum((pa12.Trade_YTM  pa11.WJXBFS1))  Trade_YTW2
293 from    IDRDM.TKV4Q1R7GMD004    pa11,
294     IDRDM.T6GZL2DR0MD003    pa12,
295     IDRDM.PMF_ACCOUNTING_PORTFOLIO  a13,
296     IDRDM.LU_GAAP_ACCT_TYPE a14
297 where   pa11.TRD_IDR_KEY = pa12.TRD_IDR_KEY and
298     pa11.DM_ID = a13.DM_ID and
299     pa11.PORT_IDR_KEY = a13.PMF_PORT_ID and
300     a13.GAAP_ACCT_TYPE_KEY = a14.GAAP_ACCT_TYPE_KEY and
301     pa11.DM_ID = a14.DM_ID
302  and    (pa11.IA_PORT_TYPE_KEY in (10333830)
303  and pa11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
304  and pa11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
305  and a14.GAAP_ACCT_TYPE_SD  'Separate'
306  and pa11.DM_ID in (77454))
307 group by    pa11.TXN_TYPE_KEY,
308     pa11.TRADE_DATE_GAAP,
309     pa11.SETTLE_DATE_GAAP,
310     pa11.SEC_IDR_KEY,
311     pa11.STRATEGY_L2_STGY_DESK_KEY,
312     pa11.PORT_IDR_KEY,
313     pa11.PORT_IDR_KEY0,
314     pa11.SEC_IDR_KEY0,
315     pa11.LOT_ID,
316     pa11.TXN_LEDGER_DATE,
317     pa11.IA_PORT_TYPE_KEY,
318     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY,
319     pa11.DM_ID
320
321 create table IDRDM.TX8QTTEVOOJ006 tablespace MSTR_TEMP_DATA as
322 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 pa11.TXN_TYPE_KEY  TXN_TYPE_KEY,
323     pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
324     pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
325     pa11.SEC_IDR_KEY  SEC_IDR_KEY,
```

```
326     pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
327     pa11.PORT_IDR_KEY  PORT_IDR_KEY,
328     pa11.PORT_IDR_KEY0  PORT_IDR_KEY0,
329     pa11.SEC_IDR_KEY0  SEC_IDR_KEY0,
330     pa11.LOT_ID  LOT_ID,
331     pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
332     pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
333     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
334     pa11.DM_ID  DM_ID
335 from    IDRDM.TXV6480ACMD002    pa11
336 union
337 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 pa11.TXN_TYPE_KEY  TXN_TYPE_KEY,
338     pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
339     pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
340     pa11.SEC_IDR_KEY  SEC_IDR_KEY,
341     pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
342     pa11.PORT_IDR_KEY  PORT_IDR_KEY,
343     pa11.PORT_IDR_KEY0  PORT_IDR_KEY0,
344     pa11.SEC_IDR_KEY0  SEC_IDR_KEY0,
345     pa11.LOT_ID  LOT_ID,
346     pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
347     pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
348     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
349     pa11.DM_ID  DM_ID
350 from    IDRDM.TUK9HE8H0MD005    pa11
351
352 select  + opt_param('optimizer_features_enable','11.2.0.3') 002 distinct pa11.DM_ID  DM_ID,
353     a113.MS_DM_TYPE_DESC  MS_DM_TYPE_DESC,
354     a113.MS_AS_OF_DATE  MS_AS_OF_DATE,
355     a113.MS_AS_AT_DATE  MS_AS_AT_DATE,
356     a113.MS_ORIG_ADJ_DESC  MS_ORIG_ADJ_DESC,
357     pa11.TXN_TYPE_KEY  TXN_TYPE_KEY,
358     a120.TXN_TYPE_SD  TXN_TYPE_SD,
359     a120.TXN_TYPE_LD  TXN_TYPE_LD,
360     a120.SORT_ORD_VAL  SORT_ORD_VAL,
361     a16.SEC_IDR_KEY  ID_PRIMARY,
362     a16.IDR_SEC_ID  ID_PRIMARY0,
363     pa11.PORT_IDR_KEY  PORT_IDR_KEY,
364     a112.PORTFOLIO_LONG_NAME  PORTFOLIO_LONG_NAME,
365     a112.SOURCE_SYSTEM_PORT_ID  SOURCE_SYSTEM_PORT_ID,
366     a112.SOURCE_SYSTEM_PORT_CODE  SOURCE_SYSTEM_PORT_CODE0,
367     pa11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
368     a119.ACTUAL_DATE  TRADE_DATE_GAAP0,
369     pa11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
370     a118.ACTUAL_DATE  SETTLE_DATE_GAAP0,
371     pa11.TXN_LEDGER_DATE  TXN_LEDGER_DATE,
372     a116.TXN_LEDGER_DATE  TXN_LEDGER_DATE0,
373     pa11.SEC_IDR_KEY  SEC_IDR_KEY,
374     a16.SECURITY_LONG_NAME  SECURITY_LONG_NAME,
375     a16.SEC_DESC  SEC_DESC_2,
376     a16.BB_LONG_CO_NAME  BB_LONG_CO_NAME,
377     a18.BASE_BUSINESS_UNIT_KEY  BASE_BUSINESS_UNIT_KEY,
378     a131.LEGAL_ENTITY_NAME  LEGAL_ENTITY_NAME,
379     a19.GFR_REGION_KEY  GAAP_FIN_RPTG_REGION_L2_KEY,
380     a125.GFR_REGION_SD  GAAP_FIN_RPTG_REGION_L2_SD,
381     a19.CORPORATE_SEGMENT_1_KEY  CORP_SEG_L3_CS1_KEY,
382     a142.CORPORATE_SEGMENT_1_LD  CORP_SEG_L6_CS1_SD,
383     a19.CORPORATE_SEGMENT_2_KEY  CORP_SEG_L4_CS2_KEY,
384     a141.CORPORATE_SEGMENT_2_LD  CORP_SEG_L4_CS2_SD,
385     a19.CORPORATE_SEGMENT_3_KEY  CORP_SEG_L5_CS3_KEY,
386     a139.CORPORATE_SEGMENT_3_LD  CORP_SEG_L5_CS3_SD,
387     a19.CORPORATE_SEGMENT_4_KEY  CORP_SEG_L6_CS4_KEY,
388     a135.CORPORATE_SEGMENT_4_LD  CORP_SEG_L6_CS4_SD,
389     a111.ISSUE_DATE_MA  ISS_DATE,
390     a130.ACTUAL_DATE  SEC_ISS_DATE_2,
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Final SELECT statement to populate the MSTR report

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391     a16.SEC_CCY_KEY  SEC_CCY_KEY,
392     a133.SEC_CCY_SD  SEC_CCY_SD,
393     pa11.PORT_IDR_KEY0  PORT_IDR_KEY0,
394     pa11.SEC_IDR_KEY0  SEC_IDR_KEY0,
395     pa11.LOT_ID  LOT_ID,
396     a111.LOT_NUM  LOT_NUM,
397     a110.IS_ON_GAAP_BS_KEY  GAAP_BS_L2_BS_KEY,
398     a137.IS_ON_GAAP_BS_LD  GAAP_BS_L2_BS_SD,
399     a19.SI_ENTITY_KEY  CORP_SEG_L2_SI_ENTITY_KEY,
400     a132.SI_ENTITY_SD  CORP_SEG_L2_SI_ENTITY_SD,
401     pa11.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
402     a115.IA_PORT_TYPE_SD  IA_PORT_TYPE_SD,
403     a17.COLLATERAL_TYPE_KEY  COLLATERAL_TYPE_KEY,
404     a121.COLLATERAL_TYPE_LD  COLLATERAL_TYPE_LD,
405     a17.COLLATERAL_MAJOR_KEY  COLLATERAL_MAJOR_KEY,
406     a138.COLLATERAL_MAJOR_LD  COLLATERAL_MAJOR_LD,
407     a17.COLLATERAL_MINOR_KEY  COLLATERAL_MINOR_KEY,
408     a134.COLLATERAL_MINOR_LD  COLLATERAL_MINOR_LD,
409     a16.GFR_ASSET_TYPE_KEY  SI_CLASS_L4_KEY,
410     a124.SI_CLASS_L4_SD  SI_CLASS_L4_SD,
411     a17.GAAP_AC_1_KEY  GAAP_AC_L6_GAAP_AC1_KEY,
412     a140.GAAP_AC_1_LD  GAAP_AC_1_LD,
413     a17.GAAP_AC_2_KEY  GAAP_AC_L5_GAAP_AC2_KEY,
414     a136.GAAP_AC_2_LD  GAAP_AC_2_LD,
415     a17.GAAP_AC_3_KEY  GAAP_AC_L4_GAAP_AC3_KEY,
416     a123.GAAP_AC_3_LD  GAAP_AC_3_LD,
417     a17.GL_GRP_KEY  GL_GROUP_L2_GL_GRP_KEY,
418     a126.GL_GRP_LD  GL_GROUP_L2_GL_GRP_SD,
419     a126.GL_GRP_SD  GL_GRP_SD,
420     a16.TRANCHE_KEY  TRANCHE_KEY,
421     a122.TRANCHE_SD  TRANCHE_SD,
422     a122.TRANCHE_LD  TRANCHE_LD,
423     a16.INCOME_DEFAULT_KEY  INCOME_DEFAULT_KEY,
424     a128.IS_IN_DEFAULT_LD  YES_NO_LD,
425     a16.PRINCIPAL_DEFAULT_KEY  PRINCIPAL_DEFAULT_KEY,
426     a129.IS_IN_DEFAULT_LD  YES_NO_LD0,
427     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
428     a114.EMB_DERIV_IN_SCOPE_GRP_LD  EMB_DERIV_IN_SCOPE_GRP_LD,
429     a16.IS_CONVERTIBLE_KEY  IS_CONVERTIBLE_KEY,
430     a127.IS_CONVERTIBLE_SD  IS_CONVERTIBLE_SD,
431     a16.SEC_IDR_KEY  SEC_IDR_KEY1,
432     a16.DESCRIPTIVE_NOTES  DESCRIPTIVE_NOTES,
433     a18.GAAP_ACCT_TYPE_KEY  GAAP_ACCT_TYPE_KEY,
434     a110.GAAP_ACCT_TYPE_SD  GAAP_ACCT_TYPE_SD,
435     a110.GAAP_ACCT_TYPE_LD  GAAP_ACCT_TYPE_LD,
436     pa11.STRATEGY_L2_STGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
437     a117.STRATEGY_DESK_LD  STRATEGY_L2_STGY_DESK_LD,
438     pa12.PRINCIPAL_USD_GAAP  PRINCIPAL_USD_GAAP,
439     pa12.TRANSACTION_BOOK_VALUE_USD_GAA  TRANSACTION_BOOK_VALUE_USD_GAA,
440     pa12.TRANSACTION_REALIZED_CAPITAL_G  TRANSACTION_REALIZED_CAPITAL_G,
441     pa12.REALIZED_FX_GAINLOSS_USD_GAAP  REALIZED_FX_GAINLOSS_USD_GAAP,
442     pa12.ACCRUED_INT_USD_GAAP  ACCRUED_INT_USD_GAAP,
443     pa12.TRANSACTION_QUANTITY  TRANSACTION_QUANTITY,
444     pa12.TRANSACTION_ORIGINAL_COST_USD_  TRANSACTION_ORIGINAL_COST_USD_,
445     pa13.WJXBFS1  WJXBFS1,
446     pa14.Trade_YTW  Trade_YTW,
447     pa14.Trade_YTW1  Trade_YTW1,
448     pa13.WJXBFS2  WJXBFS2,
449     pa14.Trade_YTW2  Trade_YTW2,
450     pa13.WJXBFS3  WJXBFS3,
451     pa13.WJXBFS4  WJXBFS4
452 from    IDRDM.TX8QTTEVOOJ006    pa11,
453     IDRDM.T4RXW364SMD000    pa12,
454     IDRDM.TXV6480ACMD002    pa13,
455     IDRDM.TUK9HE8H0MD005    pa14,
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456     IDRDM.SMF   a16,
457     IDRDM.LU_BASE_ASSET_CLASS   a17,
458     IDRDM.PMF_ACCOUNTING_PORTFOLIO  a18,
459     IDRDM.LU_BASE_BUSINESS_UNIT a19,
460     IDRDM.LU_GAAP_ACCT_TYPE a110,
461     IDRDM.ALL_LOTS  a111,
462     IDRDM.PMF   a112,
463     IDRDM.DATA_MART_DISPLAY a113,
464     IDRDM.LU_EMB_DERIV_IN_SCOPE_GRP a114,
465     IDRDM.LU_IA_PORT_TYPE   a115,
466     IDRDM.FACT_TRANSACTION_GAAP a116,
467     IDRDM.LU_STRATEGY_DESK  a117,
468     IDRDM.LU_FT_SETTLE_DATE_GAAP    a118,
469     IDRDM.LU_FT_TRADE_DATE_GAAP a119,
470     IDRDM.LU_TXN_TYPE   a120,
471     IDRDM.LU_COLLATERAL_TYPE    a121,
472     IDRDM.LU_TRANCHE    a122,
473     IDRDM.LU_GAAP_AC_3  a123,
474     IDRDM.LU_SI_CLASS_L4    a124,
475     IDRDM.LU_GFR_REGION a125,
476     IDRDM.LU_GL_GRP a126,
477     IDRDM.LU_IS_CONVERTIBLE a127,
478     IDRDM.LU_SMF_INCOME_DEFAULT a128,
479     IDRDM.LU_SMF_PRINCIPAL_DEFAULT  a129,
480     IDRDM.LU_AL_ISSUE_DATE_MA   a130,
481     IDRDM.PMF_BASE_BUSINESS_UNIT    a131,
482     IDRDM.LU_SI_ENTITY  a132,
483     IDRDM.LU_SEC_CCY    a133,
484     IDRDM.LU_COLLATERAL_MINOR   a134,
485     IDRDM.LU_CORPORATE_SEGMENT_4    a135,
486     IDRDM.LU_GAAP_AC_2  a136,
487     IDRDM.LU_IS_ON_GAAP_BS  a137,
488     IDRDM.LU_COLLATERAL_MAJOR   a138,
489     IDRDM.LU_CORPORATE_SEGMENT_3    a139,
490     IDRDM.LU_GAAP_AC_1  a140,
491     IDRDM.LU_CORPORATE_SEGMENT_2    a141,
492     IDRDM.LU_CORPORATE_SEGMENT_1    a142
493 where   pa11.DM_ID = pa12.DM_ID (+) and
494     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = pa12.EMB_DERIV_IN_SCOPE_GRP_KEY (+) and
495     pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY (+) and
496     pa11.LOT_ID = pa12.LOT_ID (+) and
497     pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY (+) and
498     pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 (+) and
499     pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY (+) and
500     pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 (+) and
501     pa11.SETTLE_DATE_GAAP = pa12.SETTLE_DATE_GAAP (+) and
502     pa11.STRATEGY_L2_STGY_DESK_KEY = pa12.STRATEGY_L2_STGY_DESK_KEY (+) and
503     pa11.TRADE_DATE_GAAP = pa12.TRADE_DATE_GAAP (+) and
504     pa11.TXN_LEDGER_DATE = pa12.TXN_LEDGER_DATE (+) and
505     pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY (+) and
506     pa11.DM_ID = pa13.DM_ID (+) and
507     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = pa13.EMB_DERIV_IN_SCOPE_GRP_KEY (+) and
508     pa11.IA_PORT_TYPE_KEY = pa13.IA_PORT_TYPE_KEY (+) and
509     pa11.LOT_ID = pa13.LOT_ID (+) and
510     pa11.PORT_IDR_KEY = pa13.PORT_IDR_KEY (+) and
511     pa11.PORT_IDR_KEY0 = pa13.PORT_IDR_KEY0 (+) and
512     pa11.SEC_IDR_KEY = pa13.SEC_IDR_KEY (+) and
513     pa11.SEC_IDR_KEY0 = pa13.SEC_IDR_KEY0 (+) and
514     pa11.SETTLE_DATE_GAAP = pa13.SETTLE_DATE_GAAP (+) and
515     pa11.STRATEGY_L2_STGY_DESK_KEY = pa13.STRATEGY_L2_STGY_DESK_KEY (+) and
516     pa11.TRADE_DATE_GAAP = pa13.TRADE_DATE_GAAP (+) and
517     pa11.TXN_LEDGER_DATE = pa13.TXN_LEDGER_DATE (+) and
518     pa11.TXN_TYPE_KEY = pa13.TXN_TYPE_KEY (+) and
519     pa11.DM_ID = pa14.DM_ID (+) and
520     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = pa14.EMB_DERIV_IN_SCOPE_GRP_KEY (+) and
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521     pa11.IA_PORT_TYPE_KEY = pa14.IA_PORT_TYPE_KEY (+) and
522     pa11.LOT_ID = pa14.LOT_ID (+) and
523     pa11.PORT_IDR_KEY = pa14.PORT_IDR_KEY (+) and
524     pa11.PORT_IDR_KEY0 = pa14.PORT_IDR_KEY0 (+) and
525     pa11.SEC_IDR_KEY = pa14.SEC_IDR_KEY (+) and
526     pa11.SEC_IDR_KEY0 = pa14.SEC_IDR_KEY0 (+) and
527     pa11.SETTLE_DATE_GAAP = pa14.SETTLE_DATE_GAAP (+) and
528     pa11.STRATEGY_L2_STGY_DESK_KEY = pa14.STRATEGY_L2_STGY_DESK_KEY (+) and
529     pa11.TRADE_DATE_GAAP = pa14.TRADE_DATE_GAAP (+) and
530     pa11.TXN_LEDGER_DATE = pa14.TXN_LEDGER_DATE (+) and
531     pa11.TXN_TYPE_KEY = pa14.TXN_TYPE_KEY (+) and
532     pa11.DM_ID = a16.DM_ID and
533     pa11.SEC_IDR_KEY = a16.SEC_IDR_KEY and
534     a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY and
535     pa11.DM_ID = a17.DM_ID and
536     pa11.DM_ID = a18.DM_ID and
537     pa11.PORT_IDR_KEY = a18.PMF_PORT_ID and
538     a18.BASE_BUSINESS_UNIT_KEY = a19.BASE_BUSINESS_UNIT_KEY and
539     pa11.DM_ID = a19.DM_ID and
540     a18.GAAP_ACCT_TYPE_KEY = a110.GAAP_ACCT_TYPE_KEY and
541     pa11.DM_ID = a110.DM_ID and
542     pa11.DM_ID = a111.DM_ID and
543     pa11.LOT_ID = a111.LOT_NUM and
544     pa11.PORT_IDR_KEY = a111.PORT_IDR_KEY and
545     pa11.PORT_IDR_KEY0 = a111.PORT_IDR_KEY and
546     pa11.SEC_IDR_KEY = a111.SEC_IDR_KEY and
547     pa11.SEC_IDR_KEY0 = a111.SEC_IDR_KEY and
548     pa11.DM_ID = a112.DM_ID and
549     pa11.PORT_IDR_KEY = a112.PORT_IDR_KEY and
550     pa11.DM_ID = a113.DM_ID and
551     pa11.DM_ID = a114.DM_ID and
552     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = a114.EMB_DERIV_IN_SCOPE_GRP_KEY and
553     pa11.DM_ID = a115.DM_ID and
554     pa11.IA_PORT_TYPE_KEY = a115.IA_PORT_TYPE_KEY and
555     a111.PORT_IDR_KEY = a116.PORT_IDR_KEY and
556     a16.SEC_IDR_KEY = a116.SEC_IDR_KEY and
557     pa11.DM_ID = a116.DM_ID and
558     pa11.EMB_DERIV_IN_SCOPE_GRP_KEY = a116.EMB_DERIV_IN_SCOPE_GRP_KEY and
559     pa11.LOT_ID = a116.TXN_LOT_NUMBER and
560     pa11.PORT_IDR_KEY = a116.PORT_IDR_KEY and
561     pa11.PORT_IDR_KEY0 = a116.PORT_IDR_KEY and
562     pa11.SEC_IDR_KEY = a116.SEC_IDR_KEY and
563     pa11.SEC_IDR_KEY0 = a116.SEC_IDR_KEY and
564     pa11.TRADE_DATE_GAAP = a116.TRADE_DATE_GAAP and
565     pa11.TXN_LEDGER_DATE = a116.TXN_IDR_KEY and
566     pa11.TXN_TYPE_KEY = a116.TXN_TYPE_KEY and
567     pa11.DM_ID = a117.DM_ID and
568     pa11.STRATEGY_L2_STGY_DESK_KEY = a117.STRATEGY_DESK_KEY and
569     pa11.SETTLE_DATE_GAAP = a118.LU_DATE and
570     pa11.TRADE_DATE_GAAP = a119.LU_DATE and
571     pa11.DM_ID = a120.DM_ID and
572     pa11.TXN_TYPE_KEY = a120.TXN_TYPE_KEY and
573     a17.COLLATERAL_TYPE_KEY = a121.COLLATERAL_TYPE_KEY and
574     pa11.DM_ID = a121.DM_ID and
575     a16.TRANCHE_KEY = a122.TRANCHE_KEY and
576     pa11.DM_ID = a122.DM_ID and
577     a17.GAAP_AC_3_KEY = a123.GAAP_AC_3_KEY and
578     pa11.DM_ID = a123.DM_ID and
579     a16.GFR_ASSET_TYPE_KEY = a124.SI_CLASS_L4_KEY and
580     pa11.DM_ID = a124.DM_ID and
581     a19.GFR_REGION_KEY = a125.GFR_REGION_KEY and
582     pa11.DM_ID = a125.DM_ID and
583     a17.GL_GRP_KEY = a126.GL_GRP_KEY and
584     pa11.DM_ID = a126.DM_ID and
585     a16.IS_CONVERTIBLE_KEY = a127.IS_CONVERTIBLE_KEY and
```

```
586     pa11.DM_ID = a127.DM_ID and
587     a16.INCOME_DEFAULT_KEY = a128.IS_IN_DEFAULT_KEY and
588     pa11.DM_ID = a128.DM_ID and
589     a16.PRINCIPAL_DEFAULT_KEY = a129.IS_IN_DEFAULT_KEY and
590     pa11.DM_ID = a129.DM_ID and
591     a111.ISSUE_DATE_MA = a130.LU_DATE and
592     a18.BASE_BUSINESS_UNIT_KEY = a131.BASE_BUSINESS_UNIT_KEY and
593     pa11.DM_ID = a131.DM_ID and
594     a19.SI_ENTITY_KEY = a132.SI_ENTITY_KEY and
595     pa11.DM_ID = a132.DM_ID and
596     a16.SEC_CCY_KEY = a133.SEC_CCY_KEY and
597     pa11.DM_ID = a133.DM_ID and
598     a17.COLLATERAL_MINOR_KEY = a134.COLLATERAL_MINOR_KEY and
599     pa11.DM_ID = a134.DM_ID and
600     a19.CORPORATE_SEGMENT_4_KEY = a135.CORPORATE_SEGMENT_4_KEY and
601     pa11.DM_ID = a135.DM_ID and
602     a17.GAAP_AC_2_KEY = a136.GAAP_AC_2_KEY and
603     pa11.DM_ID = a136.DM_ID and
604     a110.IS_ON_GAAP_BS_KEY = a137.IS_ON_GAAP_BS_KEY and
605     pa11.DM_ID = a137.DM_ID and
606     a17.COLLATERAL_MAJOR_KEY = a138.COLLATERAL_MAJOR_KEY and
607     pa11.DM_ID = a138.DM_ID and
608     a19.CORPORATE_SEGMENT_3_KEY = a139.CORPORATE_SEGMENT_3_KEY and
609     pa11.DM_ID = a139.DM_ID and
610     a17.GAAP_AC_1_KEY = a140.GAAP_AC_1_KEY and
611     pa11.DM_ID = a140.DM_ID and
612     a19.CORPORATE_SEGMENT_2_KEY = a141.CORPORATE_SEGMENT_2_KEY and
613     pa11.DM_ID = a141.DM_ID and
614     a19.CORPORATE_SEGMENT_1_KEY = a142.CORPORATE_SEGMENT_1_KEY and
615     pa11.DM_ID = a142.DM_ID
616  and    (pa11.IA_PORT_TYPE_KEY in (10333830)
617  and pa11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
618  and pa11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
619  and a110.GAAP_ACCT_TYPE_SD  'Separate'
620  and pa11.DM_ID in (77454))
621
622 drop table IDRDM.T4RXW364SMD000 purge
623
624 drop table IDRDM.TN1CMNNROOA001 purge
625
626 drop table IDRDM.TXV6480ACMD002 purge
627
628 drop table IDRDM.T6GZL2DR0MD003 purge
629
630 drop table IDRDM.TKV4Q1R7GMD004 purge
631
632 drop table IDRDM.TUK9HE8H0MD005 purge
633
634 drop table IDRDM.TX8QTTEVOOJ006 purge
635
636 [Analytical engine calculation steps
637     1.  Calculate metric Price USD (Txn) in the dataset
638     2.  Calculate metric Price LCL (Txn) in the dataset
639     3.  Calculate metric Avg Life (Txn) in the dataset
640     4.  Calculate metric YTM (Txn) in the dataset
641     5.  Calculate metric Spread (Txn) in the dataset
642     6.  Perform dynamic aggregation over Corporate Segment 1, Corporate Segment 2
643
644
645
646     select  [AIG Collateral Type]@[COLLATERAL_TYPE_KEY],
647         [AIG Collateral Type]@[COLLATERAL_TYPE_LD],
648         [AIG Tranche Type]@[TRANCHE_KEY],
649         [AIG Tranche Type]@[TRANCHE_SD],
650         [Collateral Major]@[COLLATERAL_MAJOR_KEY],
```

```
651         [Collateral Major]@[COLLATERAL_MAJOR_LD],
652         [Collateral Minor]@[COLLATERAL_MINOR_KEY],
653         [Collateral Minor]@[COLLATERAL_MINOR_LD],
654         [Corporate Segment 3]@[CORP_SEG_L5_CS3_KEY],
655         [Corporate Segment 3]@[CORP_SEG_L5_CS3_SD],
656         [Corporate Segment 4]@[CORP_SEG_L6_CS4_KEY],
657         [Corporate Segment 4]@[CORP_SEG_L6_CS4_SD],
658         [DataMart]@[DM_ID],
659         [DataMart]@[MS_DM_TYPE_DESC],
660         [DataMart]@[MS_AS_OF_DATE],
661         [DataMart]@[MS_ORIG_ADJ_DESC],
662         [Descriptive Notes]@[SEC_IDR_KEY],
663         [Descriptive Notes]@[DESCRIPTIVE_NOTES],
664         [Embedded Derivative in Scope Group (Txn)]@[EMB_DERIV_IN_SCOPE_GRP_KEY],
665         [Embedded Derivative in Scope Group (Txn)]@[EMB_DERIV_IN_SCOPE_GRP_LD],
666         [GAAP Acct Type]@[GAAP_ACCT_TYPE_KEY],
667         [GAAP Acct Type]@[GAAP_ACCT_TYPE_SD],
668         [GAAP Acct Type]@[GAAP_ACCT_TYPE_LD],
669         [GAAP Asset Class 1]@[GAAP_AC_L6_GAAP_AC1_KEY],
670         [GAAP Asset Class 1]@[GAAP_AC_1_LD],
671         [GAAP Asset Class 2]@[GAAP_AC_L5_GAAP_AC2_KEY],
672         [GAAP Asset Class 2]@[GAAP_AC_2_LD],
673         [GAAP Asset Class 3]@[GAAP_AC_L4_GAAP_AC3_KEY],
674         [GAAP Asset Class 3]@[GAAP_AC_3_LD],
675         [GFR Asset Type]@[SI_CLASS_L4_KEY],
676         [GFR Asset Type]@[SI_CLASS_L4_SD],
677         [GFR Portfolio Type Override 2]@[IA_PORT_TYPE_KEY],
678         [GFR Portfolio Type Override 2]@[IA_PORT_TYPE_SD],
679         [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_KEY],
680         [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_SD],
681         [GL Group]@[GL_GROUP_L2_GL_GRP_KEY],
682         [GL Group]@[GL_GROUP_L2_GL_GRP_SD],
683         [GL Group]@[GL_GRP_SD],
684         [Is Convertible Bond]@[IS_CONVERTIBLE_KEY],
685         [Is Convertible Bond]@[IS_CONVERTIBLE_SD],
686         [Is In Inc Default]@[INCOME_DEFAULT_KEY],
687         [Is In Inc Default]@[YES_NO_LD],
688         [Is In Principal Default]@[PRINCIPAL_DEFAULT_KEY],
689         [Is In Principal Default]@[YES_NO_LD],
690         [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_KEY],
691         [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_SD],
692         [Issue Date]@[ISS_DATE],
693         [Issue Date]@[SEC_ISS_DATE_2],
694         [Ledger Date (Txn)]@[TXN_LEDGER_DATE],
695         [Ledger Date (Txn)]@[TXN_LEDGER_DATE],
696         [Lot Number]@[PORT_IDR_KEY],
697         [Lot Number]@[SEC_IDR_KEY],
698         [Lot Number]@[LOT_ID],
699         [Lot Number]@[LOT_NUM],
700         [Owning Entity]@[BASE_BUSINESS_UNIT_KEY],
701         [Owning Entity]@[LEGAL_ENTITY_NAME],
702         [Portfolio (Source)]@[PORT_IDR_KEY],
703         [Portfolio (Source)]@[SOURCE_SYSTEM_PORT_ID],
704         [Portfolio Code (Source)]@[SOURCE_SYSTEM_PORT_CODE],
705         [Portfolio Manager (Hld)]@[STRATEGY_L2_STGY_DESK_KEY],
706         [Portfolio Manager (Hld)]@[STRATEGY_L2_STGY_DESK_LD],
707         [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_KEY],
708         [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_SD],
709         [Sec ID]@[ID_PRIMARY],
710         [Sec ID]@[ID_PRIMARY],
711         [Security Ccy (Source)]@[SEC_CCY_KEY],
712         [Security Ccy (Source)]@[SEC_CCY_SD],
713         [Security Desc]@[SEC_IDR_KEY],
714         [Security Desc]@[SEC_DESC_2],
715         [Settle Date GAAP (Txn)]@[SETTLE_DATE_GAAP],
```

```
716         [Settle Date GAAP (Txn)]@[SETTLE_DATE_GAAP],
717         [Trade Date GAAP (Txn)]@[TRADE_DATE_GAAP],
718         [Trade Date GAAP (Txn)]@[TRADE_DATE_GAAP],
719         [Txn Type (Source)]@[TXN_TYPE_KEY],
720         [Txn Type (Source)]@[TXN_TYPE_SD],
721         [Txn Type (Source)]@[TXN_TYPE_LD],
722         [Txn Type (Source)]@[SORT_ORD_VAL],
723         [Orig Cost USD GAAP (Txn)],
724         [Quantity (Txn)],
725         [Book Value USD GAAP (Txn)],
726         [Principal USD GAAP (Txn)],
727         [Accrued Int USD GAAP (Txn)],
728         [Embedded metric070B879D4B52FEB2B831988023586BA7],
729         [Embedded metric1690C42A42385501BEA9DAAE4A51DB6C],
730         [Trade Spread - Trd  Book Value USD GAAP (Txn) (DPSLTrd) - Null],
731         [Embedded metric2D22208546A5C018EDFFC8B9FEE83178],
732         [Trade Avg Life - Trd  Book Value USD GAAP (Txn) (DPSLTrd) - Null],
733         [Embedded metric8F48C6A24BA5031AABDD49BF35FB2D82],
734         [Embedded metricC65F62FE4466DF922A56D3A86ADA575C],
735         [Trade YTM - Trd  Book Value USD GAAP (Txn) (DPSLTrd) - Null],
736         [Embedded metricE080638D476BE88AEC0FF9A65E5CA2E8],
737         [Embedded metricFECD3C254E2BFC4FF42880B20227EA29]
738     from    Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE SEQ LT 90
739
740     7.  Calculate metric Price USD (Txn) at original data level in the view
741     8.  Calculate metric Price LCL (Txn) at original data level in the view
742     9.  Calculate metric Avg Life (Txn) at original data level in the view
743     10.  Calculate metric YTM (Txn) at original data level in the view
744     11.  Calculate metric Spread (Txn) at original data level in the view
745     12.  Calculate subtotal Total
746     13.  Calculate metric Price USD (Txn) at subtotal levels in the view
747     14.  Calculate metric Price LCL (Txn) at subtotal levels in the view
748     15.  Calculate metric Avg Life (Txn) at subtotal levels in the view
749     16.  Calculate metric YTM (Txn) at subtotal levels in the view
750     17.  Calculate metric Spread (Txn) at subtotal levels in the view
751     18.  Perform cross-tabbing
752 ]
753
```

```
1 select    /*+ opt_param('optimizer_features_enable','11.2.0.3') 002*/ a11.DM_ID  DM_ID,
2     a111.MS_DM_TYPE_DESC  MS_DM_TYPE_DESC,
3     a111.MS_AS_OF_DATE  MS_AS_OF_DATE,
4     a111.MS_AS_AT_DATE  MS_AS_AT_DATE,
5     a111.MS_ORIG_ADJ_DESC  MS_ORIG_ADJ_DESC,
6     a11.TXN_TYPE_KEY  TXN_TYPE_KEY,
7     a118.TXN_TYPE_SD  TXN_TYPE_SD,
8     a118.TXN_TYPE_LD  TXN_TYPE_LD,
9     a118.SORT_ORD_VAL  SORT_ORD_VAL,
10    a11.SEC_IDR_KEY  ID_PRIMARY,
11    a14.IDR_SEC_ID  ID_PRIMARY0,
12    a11.PORT_IDR_KEY  PORT_IDR_KEY,
13    a110.PORTFOLIO_LONG_NAME  PORTFOLIO_LONG_NAME,
14    a110.SOURCE_SYSTEM_PORT_ID  SOURCE_SYSTEM_PORT_ID,
15    a110.SOURCE_SYSTEM_PORT_CODE  SOURCE_SYSTEM_PORT_CODE0,
16    a11.TRADE_DATE_GAAP  TRADE_DATE_GAAP,
17    a117.ACTUAL_DATE  TRADE_DATE_GAAP0,
18    a11.SETTLE_DATE_GAAP  SETTLE_DATE_GAAP,
19    a116.ACTUAL_DATE  SETTLE_DATE_GAAP0,
20    a11.TXN_IDR_KEY  TXN_LEDGER_DATE,
21    a11.TXN_LEDGER_DATE  TXN_LEDGER_DATE0,
22    a11.SEC_IDR_KEY  SEC_IDR_KEY,
23    a14.SECURITY_LONG_NAME  SECURITY_LONG_NAME,
24    a14.SEC_DESC  SEC_DESC_2,
25    a14.BB_LONG_CO_NAME  BB_LONG_CO_NAME,
26    a16.BASE_BUSINESS_UNIT_KEY  BASE_BUSINESS_UNIT_KEY,
27    a129.LEGAL_ENTITY_NAME  LEGAL_ENTITY_NAME,
28    a17.GFR_REGION_KEY  GAAP_FIN_RPTG_REGION_L2_KEY,
29    a123.GFR_REGION_SD  GAAP_FIN_RPTG_REGION_L2_SD,
30    a17.CORPORATE_SEGMENT_1_KEY  CORP_SEG_L3_CS1_KEY,
31    a140.CORPORATE_SEGMENT_1_LD  CORP_SEG_L6_CS1_SD,
32    a17.CORPORATE_SEGMENT_2_KEY  CORP_SEG_L4_CS2_KEY,
33    a139.CORPORATE_SEGMENT_2_LD  CORP_SEG_L4_CS2_SD,
34    a17.CORPORATE_SEGMENT_3_KEY  CORP_SEG_L5_CS3_KEY,
35    a137.CORPORATE_SEGMENT_3_LD  CORP_SEG_L5_CS3_SD,
36    a17.CORPORATE_SEGMENT_4_KEY  CORP_SEG_L6_CS4_KEY,
37    a133.CORPORATE_SEGMENT_4_LD  CORP_SEG_L6_CS4_SD,
38    a19.ISSUE_DATE_MA  ISS_DATE,
39    a128.ACTUAL_DATE  SEC_ISS_DATE_2,
40    a14.SEC_CCY_KEY  SEC_CCY_KEY,
41    a131.SEC_CCY_SD  SEC_CCY_SD,
42    a11.PORT_IDR_KEY  PORT_IDR_KEY0,
43    a11.SEC_IDR_KEY  SEC_IDR_KEY0,
44    a11.TXN_LOT_NUMBER  LOT_ID,
45    a19.LOT_NUM  LOT_NUM,
46    a18.IS_ON_GAAP_BS_KEY  GAAP_BS_L2_BS_KEY,
47    a135.IS_ON_GAAP_BS_LD  GAAP_BS_L2_BS_SD,
48    a17.SI_ENTITY_KEY  CORP_SEG_L2_SI_ENTITY_KEY,
49    a130.SI_ENTITY_SD  CORP_SEG_L2_SI_ENTITY_SD,
50    a12.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
51    a113.IA_PORT_TYPE_SD  IA_PORT_TYPE_SD,
52    a15.COLLATERAL_TYPE_KEY  COLLATERAL_TYPE_KEY,
53    a119.COLLATERAL_TYPE_LD  COLLATERAL_TYPE_LD,
54    a15.COLLATERAL_MAJOR_KEY  COLLATERAL_MAJOR_KEY,
55    a136.COLLATERAL_MAJOR_LD  COLLATERAL_MAJOR_LD,
56    a15.COLLATERAL_MINOR_KEY  COLLATERAL_MINOR_KEY,
57    a132.COLLATERAL_MINOR_LD  COLLATERAL_MINOR_LD,
58    a14.GFR_ASSET_TYPE_KEY  SI_CLASS_L4_KEY,
59    a122.SI_CLASS_L4_SD  SI_CLASS_L4_SD,
60    a15.GAAP_AC_1_KEY  GAAP_AC_L6_GAAP_AC1_KEY,
61    a138.GAAP_AC_1_LD  GAAP_AC_1_LD,
62    a15.GAAP_AC_2_KEY  GAAP_AC_L5_GAAP_AC2_KEY,
63    a134.GAAP_AC_2_LD  GAAP_AC_2_LD,
64    a15.GAAP_AC_3_KEY  GAAP_AC_L4_GAAP_AC3_KEY,
65    a121.GAAP_AC_3_LD  GAAP_AC_3_LD,
```

TOAD query
(Final SELECT statement in Business Report but "stripped off" intermediary calculations in TEMP tables)

```
66      a15.GL_GRP_KEY  GL_GROUP_L2_GL_GRP_KEY,
67      a124.GL_GRP_LD  GL_GROUP_L2_GL_GRP_SD,
68      a124.GL_GRP_SD  GL_GRP_SD,
69      a14.TRANCHE_KEY  TRANCHE_KEY,
70      a120.TRANCHE_SD  TRANCHE_SD,
71      a120.TRANCHE_LD  TRANCHE_LD,
72      a14.INCOME_DEFAULT_KEY  INCOME_DEFAULT_KEY,
73      a126.IS_IN_DEFAULT_LD  YES_NO_LD,
74      a14.PRINCIPAL_DEFAULT_KEY  PRINCIPAL_DEFAULT_KEY,
75      a127.IS_IN_DEFAULT_LD  YES_NO_LD0,
76      a11.EMB_DERIV_IN_SCOPE_GRP_KEY  EMB_DERIV_IN_SCOPE_GRP_KEY,
77      a112.EMB_DERIV_IN_SCOPE_GRP_LD  EMB_DERIV_IN_SCOPE_GRP_LD,
78      a14.IS_CONVERTIBLE_KEY  IS_CONVERTIBLE_KEY,
79      a125.IS_CONVERTIBLE_SD  IS_CONVERTIBLE_SD,
80      a14.SEC_IDR_KEY  SEC_IDR_KEY1,
81      a14.DESCRIPTIVE_NOTES  DESCRIPTIVE_NOTES,
82      a16.GAAP_ACCT_TYPE_KEY  GAAP_ACCT_TYPE_KEY,
83      a18.GAAP_ACCT_TYPE_SD  GAAP_ACCT_TYPE_SD,
84      a18.GAAP_ACCT_TYPE_LD  GAAP_ACCT_TYPE_LD,
85      a13.STRATEGY_DESK_KEY  STRATEGY_L2_STGY_DESK_KEY,
86      a115.STRATEGY_DESK_LD  STRATEGY_L2_STGY_DESK_LD,
87      sum((a11.INTEREST_RECEIVED_FNC_GAAP * a11.FX_USD_PER_PORT_CCY))  ACCRUED_INT_USD_GAAP
88  from    IDRDM.FACT_TRANSACTION_GAAP    a11,
89      IDRDM.FACT_POSITION_SECURITY_LEVEL    a12,
90      IDRDM.LU_PAM_MGR_CD    a13,
91      IDRDM.SMF    a14,
92      IDRDM.LU_BASE_ASSET_CLASS    a15,
93      IDRDM.PMF_ACCOUNTING_PORTFOLIO    a16,
94      IDRDM.LU_BASE_BUSINESS_UNIT    a17,
95      IDRDM.LU_GAAP_ACCT_TYPE    a18,
96      IDRDM.ALL_LOTS    a19,
97      IDRDM.PMF    a110,
98      IDRDM.DATA_MART_DISPLAY    a111,
99      IDRDM.LU_EMB_DERIV_IN_SCOPE_GRP    a112,
100     IDRDM.LU_IA_PORT_TYPE    a113,
101     IDRDM.LU_YES_NO    a114,
102     IDRDM.LU_STRATEGY_DESK    a115,
103     IDRDM.LU_FT_SETTLE_DATE_GAAP    a116,
104     IDRDM.LU_FT_TRADE_DATE_GAAP    a117,
105     IDRDM.LU_TXN_TYPE    a118,
106     IDRDM.LU_COLLATERAL_TYPE    a119,
107     IDRDM.LU_TRANCHE    a120,
108     IDRDM.LU_GAAP_AC_3    a121,
109     IDRDM.LU_SI_CLASS_L4    a122,
110     IDRDM.LU_GFR_REGION    a123,
111     IDRDM.LU_GL_GRP    a124,
112     IDRDM.LU_IS_CONVERTIBLE    a125,
113     IDRDM.LU_SMF_INCOME_DEFAULT    a126,
114     IDRDM.LU_SMF_PRINCIPAL_DEFAULT    a127,
115     IDRDM.LU_AL_ISSUE_DATE_MA    a128,
116     IDRDM.PMF_BASE_BUSINESS_UNIT    a129,
117     IDRDM.LU_SI_ENTITY    a130,
118     IDRDM.LU_SEC_CCY    a131,
119     IDRDM.LU_COLLATERAL_MINOR    a132,
120     IDRDM.LU_CORPORATE_SEGMENT_4    a133,
121     IDRDM.LU_GAAP_AC_2    a134,
122     IDRDM.LU_IS_ON_GAAP_BS    a135,
123     IDRDM.LU_COLLATERAL_MAJOR    a136,
124     IDRDM.LU_CORPORATE_SEGMENT_3    a137,
125     IDRDM.LU_GAAP_AC_1    a138,
126     IDRDM.LU_CORPORATE_SEGMENT_2    a139,
127     IDRDM.LU_CORPORATE_SEGMENT_1    a140
128 where    a11.DM_ID = a12.DM_ID and
129     a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
130     a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
```

```
131     a11.DM_ID = a13.DM_ID and
132     a11.PAM_MGR_KEY = a13.PAM_MGR_CD_KEY and
133     a11.DM_ID = a14.DM_ID and
134     a11.SEC_IDR_KEY = a14.SEC_IDR_KEY and
135     a11.DM_ID = a15.DM_ID and
136     a14.BASE_ASSET_CLASS_KEY = a15.BASE_ASSET_CLASS_KEY and
137     a11.DM_ID = a16.DM_ID and
138     a11.PORT_IDR_KEY = a16.PMF_PORT_ID and
139     a11.DM_ID = a17.DM_ID and
140     a16.BASE_BUSINESS_UNIT_KEY = a17.BASE_BUSINESS_UNIT_KEY and
141     a11.DM_ID = a18.DM_ID and
142     a16.GAAP_ACCT_TYPE_KEY = a18.GAAP_ACCT_TYPE_KEY and
143     a11.DM_ID = a19.DM_ID and
144     a11.PORT_IDR_KEY = a19.PORT_IDR_KEY and
145     a11.SEC_IDR_KEY = a19.SEC_IDR_KEY and
146     a11.TXN_LOT_NUMBER = a19.LOT_NUM and
147     a11.DM_ID = a110.DM_ID and
148     a11.PORT_IDR_KEY = a110.PORT_IDR_KEY and
149     a11.DM_ID = a111.DM_ID and
150     a11.DM_ID = a112.DM_ID and
151     a11.EMB_DERIV_IN_SCOPE_GRP_KEY = a112.EMB_DERIV_IN_SCOPE_GRP_KEY and
152     a11.DM_ID = a113.DM_ID and
153     a12.IA_PORT_TYPE_KEY = a113.IA_PORT_TYPE_KEY and
154     a11.DM_ID = a114.DM_ID and
155     a11.IS_CASH_KEY = a114.YES_NO_KEY and
156     a11.DM_ID = a115.DM_ID and
157     a13.PM_OFFICE_KEY = a115.PM_OFFICE_KEY and
158     a13.STRATEGY_DESK_KEY = a115.STRATEGY_DESK_KEY and
159     a11.SETTLE_DATE_GAAP = a116.LU_DATE and
160     a11.TRADE_DATE_GAAP = a117.LU_DATE and
161     a11.DM_ID = a118.DM_ID and
162     a11.TXN_TYPE_KEY = a118.TXN_TYPE_KEY and
163     a11.DM_ID = a119.DM_ID and
164     a15.COLLATERAL_TYPE_KEY = a119.COLLATERAL_TYPE_KEY and
165     a11.DM_ID = a120.DM_ID and
166     a14.TRANCHE_KEY = a120.TRANCHE_KEY and
167     a11.DM_ID = a121.DM_ID and
168     a15.GAAP_AC_3_KEY = a121.GAAP_AC_3_KEY and
169     a11.DM_ID = a122.DM_ID and
170     a14.GFR_ASSET_TYPE_KEY = a122.SI_CLASS_L4_KEY and
171     a11.DM_ID = a123.DM_ID and
172     a17.GFR_REGION_KEY = a123.GFR_REGION_KEY and
173     a11.DM_ID = a124.DM_ID and
174     a15.GL_GRP_KEY = a124.GL_GRP_KEY and
175     a11.DM_ID = a125.DM_ID and
176     a14.IS_CONVERTIBLE_KEY = a125.IS_CONVERTIBLE_KEY and
177     a11.DM_ID = a126.DM_ID and
178     a14.INCOME_DEFAULT_KEY = a126.IS_IN_DEFAULT_KEY and
179     a11.DM_ID = a127.DM_ID and
180     a14.PRINCIPAL_DEFAULT_KEY = a127.IS_IN_DEFAULT_KEY and
181     a19.ISSUE_DATE_MA = a128.LU_DATE and
182     a11.DM_ID = a129.DM_ID and
183     a16.BASE_BUSINESS_UNIT_KEY = a129.BASE_BUSINESS_UNIT_KEY and
184     a11.DM_ID = a130.DM_ID and
185     a17.SI_ENTITY_KEY = a130.SI_ENTITY_KEY and
186     a11.DM_ID = a131.DM_ID and
187     a14.SEC_CCY_KEY = a131.SEC_CCY_KEY and
188     a11.DM_ID = a132.DM_ID and
189     a15.COLLATERAL_MINOR_KEY = a132.COLLATERAL_MINOR_KEY and
190     a11.DM_ID = a133.DM_ID and
191     a17.CORPORATE_SEGMENT_4_KEY = a133.CORPORATE_SEGMENT_4_KEY and
192     a11.DM_ID = a134.DM_ID and
193     a15.GAAP_AC_2_KEY = a134.GAAP_AC_2_KEY and
194     a11.DM_ID = a135.DM_ID and
195     a18.IS_ON_GAAP_BS_KEY = a135.IS_ON_GAAP_BS_KEY and
```

```
196     a11.DM_ID = a136.DM_ID and
197     a15.COLLATERAL_MAJOR_KEY = a136.COLLATERAL_MAJOR_KEY and
198     a11.DM_ID = a137.DM_ID and
199     a17.CORPORATE_SEGMENT_3_KEY = a137.CORPORATE_SEGMENT_3_KEY and
200     a11.DM_ID = a138.DM_ID and
201     a15.GAAP_AC_1_KEY = a138.GAAP_AC_1_KEY and
202     a11.DM_ID = a139.DM_ID and
203     a17.CORPORATE_SEGMENT_2_KEY = a139.CORPORATE_SEGMENT_2_KEY and
204     a11.DM_ID = a140.DM_ID and
205     a17.CORPORATE_SEGMENT_1_KEY = a140.CORPORATE_SEGMENT_1_KEY
206  and    (a11.SRC_SYS_CD in ('NYPAM')
207  and a12.IA_PORT_TYPE_KEY in (10333830)
208  and a11.TXN_TYPE_KEY in (10000461, 10028972, 10058129)
209  and a114.YES_NO_LD not in ('Y', 'YES')
210  and a11.EMB_DERIV_IN_SCOPE_GRP_KEY in (10869408)
211  and a18.GAAP_ACCT_TYPE_SD <> 'Separate'
212  and a11.DM_ID in (77454))
213 group by    a11.DM_ID,
214     a111.MS_DM_TYPE_DESC,
215     a111.MS_AS_OF_DATE,
216     a111.MS_AS_AT_DATE,
217     a111.MS_ORIG_ADJ_DESC,
218     a11.TXN_TYPE_KEY,
219     a118.TXN_TYPE_SD,
220     a118.TXN_TYPE_LD,
221     a118.SORT_ORD_VAL,
222     a11.SEC_IDR_KEY,
223     a14.IDR_SEC_ID,
224     a11.PORT_IDR_KEY,
225     a110.PORTFOLIO_LONG_NAME,
226     a110.SOURCE_SYSTEM_PORT_ID,
227     a110.SOURCE_SYSTEM_PORT_CODE,
228     a11.TRADE_DATE_GAAP,
229     a117.ACTUAL_DATE,
230     a11.SETTLE_DATE_GAAP,
231     a116.ACTUAL_DATE,
232     a11.TXN_IDR_KEY,
233     a11.TXN_LEDGER_DATE,
234     a11.SEC_IDR_KEY,
235     a14.SECURITY_LONG_NAME,
236     a14.SEC_DESC,
237     a14.BB_LONG_CO_NAME,
238     a16.BASE_BUSINESS_UNIT_KEY,
239     a129.LEGAL_ENTITY_NAME,
240     a17.GFR_REGION_KEY,
241     a123.GFR_REGION_SD,
242     a17.CORPORATE_SEGMENT_1_KEY,
243     a140.CORPORATE_SEGMENT_1_LD,
244     a17.CORPORATE_SEGMENT_2_KEY,
245     a139.CORPORATE_SEGMENT_2_LD,
246     a17.CORPORATE_SEGMENT_3_KEY,
247     a137.CORPORATE_SEGMENT_3_LD,
248     a17.CORPORATE_SEGMENT_4_KEY,
249     a133.CORPORATE_SEGMENT_4_LD,
250     a19.ISSUE_DATE_MA,
251     a128.ACTUAL_DATE,
252     a14.SEC_CCY_KEY,
253     a131.SEC_CCY_SD,
254     a11.PORT_IDR_KEY,
255     a11.SEC_IDR_KEY,
256     a11.TXN_LOT_NUMBER,
257     a19.LOT_NUM,
258     a18.IS_ON_GAAP_BS_KEY,
259     a135.IS_ON_GAAP_BS_LD,
260     a17.SI_ENTITY_KEY,
```

```
261     a130.SI_ENTITY_SD,
262     a12.IA_PORT_TYPE_KEY,
263     a113.IA_PORT_TYPE_SD,
264     a15.COLLATERAL_TYPE_KEY,
265     a119.COLLATERAL_TYPE_LD,
266     a15.COLLATERAL_MAJOR_KEY,
267     a136.COLLATERAL_MAJOR_LD,
268     a15.COLLATERAL_MINOR_KEY,
269     a132.COLLATERAL_MINOR_LD,
270     a14.GFR_ASSET_TYPE_KEY,
271     a122.SI_CLASS_L4_SD,
272     a15.GAAP_AC_1_KEY,
273     a138.GAAP_AC_1_LD,
274     a15.GAAP_AC_2_KEY,
275     a134.GAAP_AC_2_LD,
276     a15.GAAP_AC_3_KEY,
277     a121.GAAP_AC_3_LD,
278     a15.GL_GRP_KEY,
279     a124.GL_GRP_LD,
280     a124.GL_GRP_SD,
281     a14.TRANCHE_KEY,
282     a120.TRANCHE_SD,
283     a120.TRANCHE_LD,
284     a14.INCOME_DEFAULT_KEY,
285     a126.IS_IN_DEFAULT_LD,
286     a14.PRINCIPAL_DEFAULT_KEY,
287     a127.IS_IN_DEFAULT_LD,
288     a11.EMB_DERIV_IN_SCOPE_GRP_KEY,
289     a112.EMB_DERIV_IN_SCOPE_GRP_LD,
290     a14.IS_CONVERTIBLE_KEY,
291     a125.IS_CONVERTIBLE_SD,
292     a14.SEC_IDR_KEY,
293     a14.DESCRIPTIVE_NOTES,
294     a16.GAAP_ACCT_TYPE_KEY,
295     a18.GAAP_ACCT_TYPE_SD,
296     a18.GAAP_ACCT_TYPE_LD,
297     a13.STRATEGY_DESK_KEY,
298     a115.STRATEGY_DESK_LD
```

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Execute Screening Report for USD ABS CMBS CDO LT 90 GT 110

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_ABS CMBS CDO LT 90 GT 110**

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 9:59:33 AM

Screening USD ABS CMBS CDO LT 90 GT 110

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = ABS, CMBS, CDO, CLO -below 90 or above 110) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty. Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "USD ABS CMBS CDO LT 90 GT 110" as of 10/23/2017 - 10/24/2017

100%

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Execute Screening Report for GAAP USD BONDS TRST LT 90 GT 110

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_BONDS TRSY LT 90 GT 110

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:44:19 PM

Screening GAAP USD BONDS TRST LT 90 GT 110

Report results Page 1

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = Corp Bond, Treasuries, Govt Bonds-below 90 or above 110) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty.

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corporate Segment 4
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	2006	USLFCO	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	2058	AGLIC	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	3119	AGAICJPM	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	3119	AGAICJPM	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	3121	FSABO	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	3121	FSABO	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	3724	VARANN	The Variable Annuity Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Foreign	AFS	Yes	E00744	9603	CEUSWALL	AIG Europe Limited, London, Opfikon Branch	AIG Property Casualty	AIG Property Casualty International
As Of 10/23/2017	Daily	Adjusted	Foreign	AFS	Yes	E00744	9603	CEUSWALL	AIG Europe Limited, London, Opfikon Branch	AIG Property Casualty	AIG Property Casualty International
As Of 10/23/2017	Daily	Adjusted	Foreign	AFS	Yes	E00744	9603	CEUSWALL	AIG Europe Limited, London, Opfikon Branch	AIG Property Casualty	AIG Property Casualty International

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Execute Screening Report for GAAP USD CDP CLOSE TO PAR

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_CDO CLOSE TO PAR**

Eric Kamau

REPORT HOME | TOOLS | DATA | GRID | FORMAT

Last update: 12/5/17 2:46:05 PM

Screening GAAP USD CDP CLOSE TO PAR

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = CDO/CLO close to par-All CDO/CLO) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty.

Report results Page 1

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corporate Segment 4
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	1	NUF	National Union Fire Insurance Company of Pittsburgh, Pa.	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	297	CICUS108	AIG Insurance Company of Canada	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	297	CICUS108	AIG Insurance Company of Canada	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	2006	USLFCO	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	2006	USLFCO	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement

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Execute Screening Report for GAAP USD INTERCOMPANY

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_INTERCOMPANY**

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:47:25 PM

Screening GAAP USD INTERCOMPANY

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 120:Intercompany Purchase, IP0 (same GAAP and Tax Groups), 121:Intercompany Purchase, IP1 (same GAAP, different Tax Groups), 122:Intercompany Purchase, IP2 (different GAAP and Tax Groups)) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty. Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD INTERCOMPANY" as of 10/23/2017 - 10/24/2017

100%

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Search...

CA-1404670-S01.39

Screening Report for Embe...

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Execute Screening Report for GAAP USD IS CONVERTIBLE = YES

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_IS CONVERTIBLE = YES**

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:48:31 PM

Screening GAAP USD IS CONVERTIBLE = YES

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Is Convertible Bond} = Y) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER **The filter is empty.** Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD IS CONVERTIBLE = YES" as of 10/23/2017 - 10/24/2017

100%

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.40

Screening Report for Embe...

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Execute Screening Report for GAAP USD NA and SOURCE UNDEFINED

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_NA and SOURCE UNDEFINED**

Eric Kamau

REPORT HOME | TOOLS | DATA | GRID | FORMAT

Last update: 12/5/17 2:49:41 PM

Screening GAAP USD NA and SOURCE UNDEFINED

Report results Page 1

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = Not Applicable, SOURCE UNDEFINED) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty.

1 2 3 4 5 of 53 pages

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corporate Segment 4
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	246	AMIP	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	498	AIGPAR	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1062	AIGPREVF	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1202	AIGPAESC	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1202	AIGPAESC	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1202	AIGPAESC	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1202	AIGPAESC	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	1202	AIGPAESC	American International Group, Inc.	Corporate & Other	Corporate & Other
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00248	3498	AGPUSESC	American International Group, Inc.	Corporate & Other	Corporate & Other

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Execute Screening Report for GAAP USD RMBS POST AGY LT 90 GT 110

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS POST AGY LT 90 GT 110**

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:50:36 PM

Screening GAAP USD RMBS POST AGY LT 90 GT 110

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Post June 30, 2007 Agencies only-below 90 or above 110) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty. Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD RMBS POST AGY LT 90 GT 110" as of 10/23/2017 - 10/24/2017

100%

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

CA-1404670-S01.42

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Execute Screening Report for GAAP USD RMBS POST NONAGY LT 90 GT 110

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS POST NONAGY LT 90 GT 110

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:51:59 PM

Screening GAAP USD RMBS POST NONAGY LT 90 GT 110

Report results Page 1

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Post June 30, 2007 excluding Agencies-below 90 or above 110) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adju

VIEW FILTER The filter is empty.

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corporate Segment 4
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00395	2359	LEX033	Lexington Insurance Company	AIG Property Casualty	AIG Property Casualty U.S.
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	445	USL033	The United States Life Insurance Company in the City of New York	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
As Of 10/23/2017	Daily	Adjusted	Domestic	AFS	Yes	E00793	447	AGL033	American General Life Insurance Company	AIG Life & Retirement	AIG Life & Retirement
Total											

100%

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Execute Screening Report for GAAP USD RMBS PRE GT 110

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Eric Kamau

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Last update: 12/5/17 2:53:03 PM

Screening GAAP USD RMBS PRE GT 110

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 -above 110) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty.

Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD RMBS PRE GT 110" as of 10/23/2017 - 10/24/2017

100%

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Execute Screening Report for GAAP USD RMBS PRE OTHER LT 90

Prompted Version > Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_RMBS PRE OTHER LT 90

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:54:08 PM

Screening GAAP USD RMBS PRE OTHER LT 90

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 other than Pass-thru or Sequential-below 90) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty. Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD RMBS PRE OTHER LT 90" as of 10/23/2017 - 10/24/2017

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Execute Screening Report for GAAP USD RMBS PRE PASS THRU LT 90

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Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:55:16 PM

Screening GAAP USD RMBS PRE PASS THRU LT 90

Report results Page 1

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = RMBS-Pre June 30, 2007 Pass-thru-below 90) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty.

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart Adjusted	DataMart As At Date (Display)	GFR Region	GFR Portfolio Type Override 2	Is Port on GAAP Consol AIG View	Portfolio SI Entity	Portfolio (Source)	Portfolio Code (Source)	Owning Entity	Corporate Segment 3	Corpo
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00395	306	AHA033	American Home Assurance Company	AIG Property Casualty	AIG P U.S.
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00793	657	VALH2033	The Variable Annuity Life Insurance Company	AIG Life & Retirement	AIG L
As Of 10/23/2017	Daily	Adjusted	As At 10/24/2017	Domestic	AFS	Yes	E00793	781	AGLH2033	American General Life Insurance Company	AIG Life & Retirement	AIG L
Total												

100%

http://mstr.investments.aig.net/microstrategy/asp/Main.aspx

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Execute Screening Report for GAAP USD TBD

Prompted Version > **Screening Report for Embedded Derivative Purchases - Details GAAP Reporting USD_TBD**

Eric Kamau

REPORT HOME TOOLS DATA GRID FORMAT

Last update: 12/5/17 2:57:29 PM

Screening GAAP USD TBD

REPORT DETAILS

Report Filter:
({Accting System} = NYPAM:New York PAM) And ({GFR Portfolio Type Override 2} = AFS) And ({Txn Type (Source)} = 100:Purchase, 100:Purchase, 100:100) And ({Is Manager Cash (Hld)} (DESC) <> "Y" or "YES") And ({Embedded Derivative in Scope Group (Txn)} = TBD) And (DataMart = As Of 10/23/2017:Daily:As At 10/24/2017:Adjusted)

VIEW FILTER The filter is empty. Add Condition Auto-Apply changes

Data rows: 0 | Data columns: 0

No data returned for this view. This might be because the applied filter excludes all data.

Nothing to report for "GAAP USD TBD" as of 10/23/2017 - 10/24/2017

100%