

CA-1747480**Control Description**

Quarterly Calculation of Tax Investment Gain & Loss.

Report Name: IDR Tax Investment Gain & Loss

Usage: To calculate Quarterly Tax Investment Gain & Loss.

Application: FX

Walk Through: 1/2/2017

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

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TS-A.01: Get IT team to show the location from which to run the report "Tax Investment Gain & Loss"

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).

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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.

Create

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Shared Reports

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Archive

Owner: SArmstro
Modified:
10/2/17 6:37:40 PM



A.1. Tax Investment Gain & Loss (Current Period Disposals) - Security Level FNC

TAX
Owner: Administrator
Modified:
5/6/14 2:34:47 PM



A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD

TAX
Owner: Administrator
Modified:
9/25/17 3:22:17 PM
2017 Q3 Update Re-Write
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B.1. Tax Investment Gain & Loss (Current Period Deferred) - Security Level FNC

TAX
Owner: Administrator
Modified:
3/13/14 9:56:14 AM



B.2. Tax Investment Gain & Loss (Current Period Deferred) - Security Level USD

TAX
Owner: Administrator
Modified:
9/25/17 3:21:41 PM
2017 Q3 Update Re-Write



C.1. Tax Investment Gain & Loss (Current Period Intralegal Entity Transfers) - Security Level FNC TAX

TAX
Owner: Administrator
Modified:
3/13/14 9:56:21 AM



C.2. Tax Investment Gain & Loss (Current Period Intralegal Entity Transfers) - Security Level USD TAX

TAX
Owner: Administrator
Modified:
3/13/14 9:56:24 AM



D.1. Tax Investment Gain & Loss (Previously Deferred - Currently Recognized) - Security Level FNC TAX

TAX
Owner: Administrator
Modified:
3/12/14 3:17:58 PM



D.2. Tax Investment Gain & Loss (Previously Deferred - Currently Recognized) - Security Level USD TAX

TAX
Owner: Administrator
Modified:
4/26/17 11:04:27 AM

TS-B : Determine the completeness of the report

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TS-B.01: FCU obtained from PWC the business report "Tax Investment Gain and Loss as of 3Q 2017 (PwC-HVN).xlsx"

TS-B.02: (pp. 5-6) FCU watched Business execute the report "Tax Investment Gain & Loss" with the filter: "As of 09/30/2017 AIG Financial YTD Through Q3 as at 10/31/2017 - Adjusted"

TS-B.03: (pp. 7-8) FCU observed that the query returned 92,479 = 92,478 + 1 (header) rows (matching the business report's 92,478 rows). FCU observed IT show the first and the last page of the results from the query

TS-B.04: (pp. 9-10) FCU obtained the SQL query for the report. See full query code in pp. 22-36

TS-B.05: (pp. 11-15) FCU watched IT remove the report's "calculation limits". This "no limit" query will list the full content of the data sources for "Tax Investment Gain and Loss as of 3Q 2017".

TS-B.06: (pp. 16-18) FCU observed IT execute the "no limit" query. This returned 132,192 = 132,191 + 1 (header) rows. IT showed the first and the last page of the results from the query

The results of the query is exported to: "Tax Investment Gain and Loss as of 3Q 2017 (No limit).xlsx"

TS-B.07: (pg.19) From business report in TS-B.01, FCU selected randomly 35 rows: 10 rows with SECID = 00214NAB7P (yellow), 4 rows with SECID = 05565QDA3 (purple), 10 rows with SECID = 07368RAB7L (blue), 4 rows with SECID = 25470DAC3 (pink) and 7 rows with SECID = 31297ANM2 (green)

TS-B.08: (pp.20-21) From "No limit report", FCU filtered the rows for the above values of SECID. There are in total 107 rows: 10 rows with SECID = 00214NAB7P (yellow), 7 rows with SECID = 05565QDA3 (purple), 10 rows with SECID = 07368RAB7L (blue), 8 rows with SECID = 25470DAC3 (pink) and 72 rows with SECID = 31297ANM2 (green)

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FCU concluded that the business report's data is inclusive in the "No Limit" report, which lists the contents of the data source of the business report. The report "Tax Investment Gain & Loss" is therefore 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-B.05, TS-B.06, TS-B.07, TS-B.08

TS-C.01: (pg. 19) FCU selected 15 attributes from the business report: GL Company ID (Column "I"), Portfolio SI Entity Number ("L"), Portfolio SI Entity Name ("M"), Owning Entity Name ("N"), Owning Entity GEMS ID ("O"), Portfolio (Source) Long Name ("P"), Portfolio (Source) Acctng System ID ("Q"), Portfolio Code (Source) ("R"), Sec ID (Primary) ("T"), Security Desc ("U"), Tax Status DESC ("W"), GL Group Code ("AA"), AIG Derived Rating ("AD"), Lot Number ("AQ"), Quantity Curr Disp (Txn) ("AY")

TS-C.02: (pp. 20-21) FCU matched with the corresponding rows in the "No Limit" report. Findings: SECID = 00214NAB7P (yellow): 10 rows exact match; SECID = 07368RAB7L (blue): 10 rows exact match, SECID = 05565QDA3 (purple): 4 rows exact match (3 rows with negative lot number); SECID = 25470DAC3 (pink): 4 rows exact match (4 rows with negative lot number); SECID = 31297ANM2 (green): 72 rows correspond to business 7 rows with "Quantity Curr Disp (Txn)" rolled up

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All the 35 selected rows from the "business" reports are accounted for with the selected attributes matching those in the "No Limit" report. The report "Tax Investment Gain & Loss" is accurate.

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NOTE: pp. 45-57 compared the SQL code for business report against the "No limit" SQL code

Accessing the report on MSTR

CA-1747480-S01.5

RVadamod

IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

INDEX

Summary of your selections

1 DataMart

2 Corporate Segment 3

3 Corporate Segment 4

4 Portfolio SI Entity

5 Owning Entity

6 GAAP Asset Class 3

1. DataMart

Choose elements of DataMart

Search for: 9/30 Match case

Available:

- As Of 09/30/2017:AIG Financial Q3:As At 10/31/2017:
- As Of 09/30/2017:AIG Financial Q3:As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial Q4:As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (GAAP Baseline) :As At 11/06/2017:Adjusted**
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (CCAR Baseline):As At 11/06/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (DQA Baseline):As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (DQA Baseline):As At 10/31/2017:Adjusted

Selected: As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

2. Corporate Segment 3

Choose elements of Corporate Segment 3

Search for: Match case

Available:

- AIG Life & Retirement**
- AIG Property Casualty
- Aircraft Leasing
- Capital Markets
- Corporate & Other
- Direct Investment Book
- Divested Businesses
- Modulus

Selected: (none)

3. Corporate Segment 4

Choose elements of Corporate Segment 4

Search for: Match case

Available:

- AIG Life**
- AIG Life & Retirement
- AIG Property Casualty International

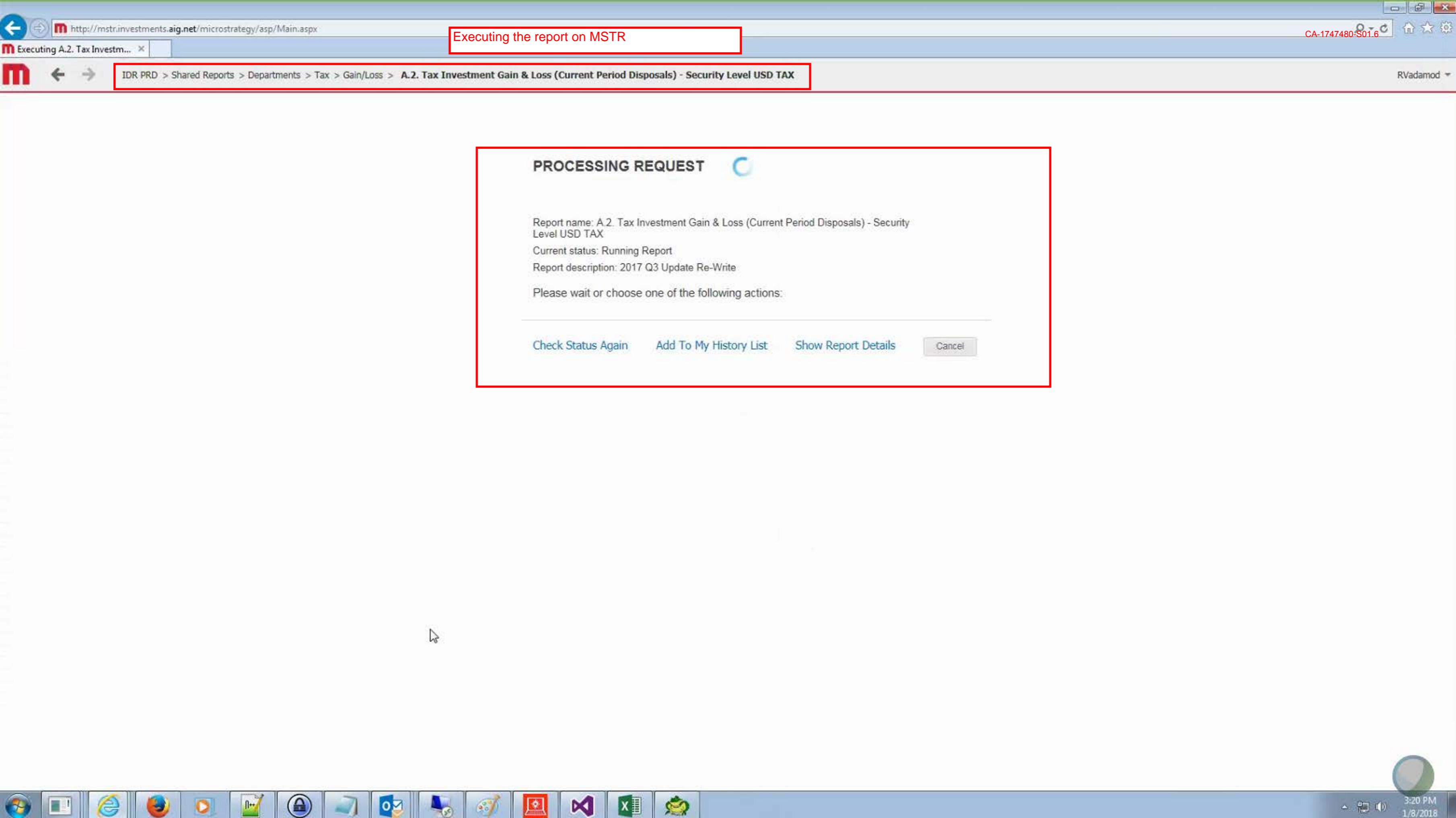
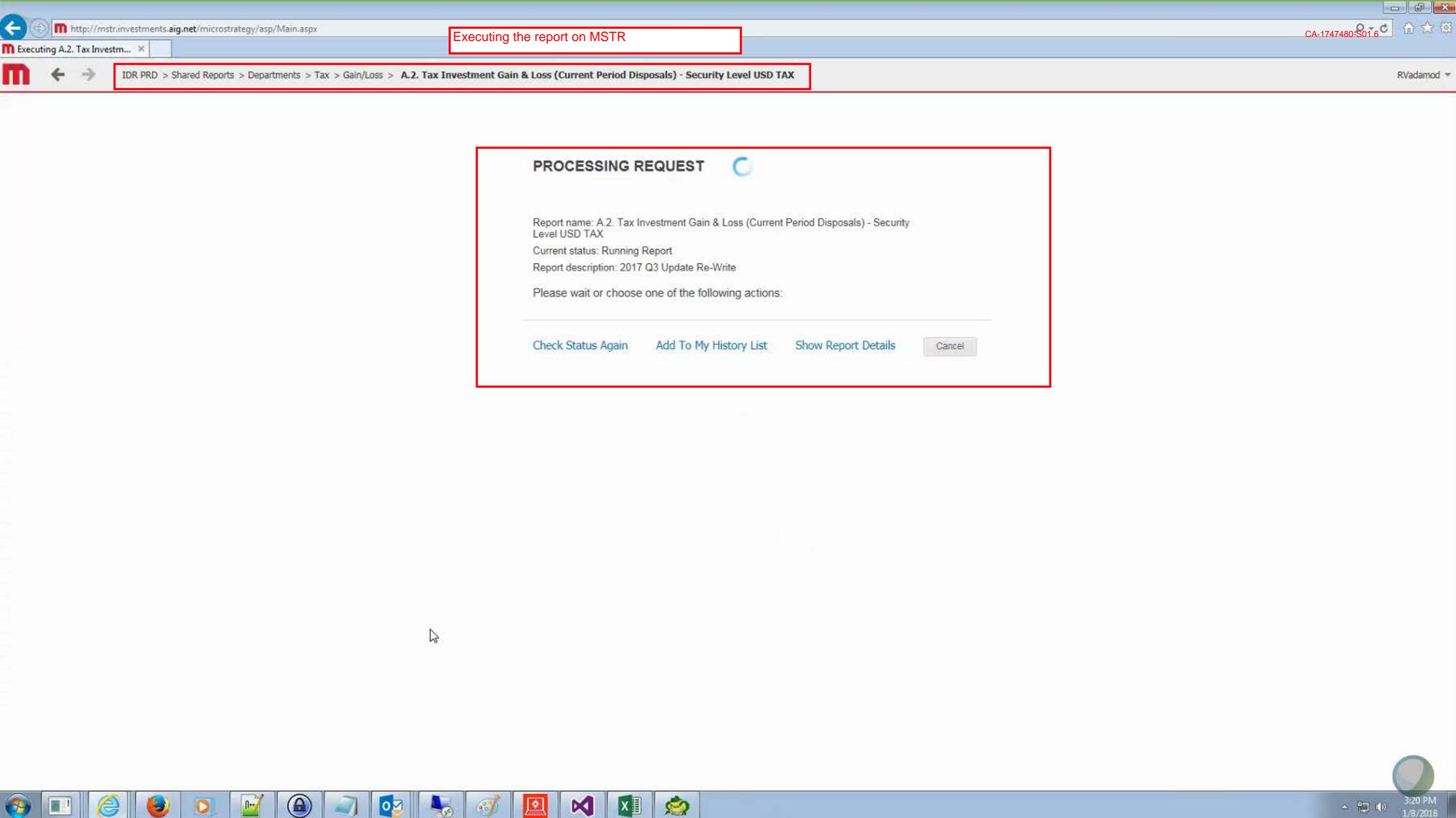
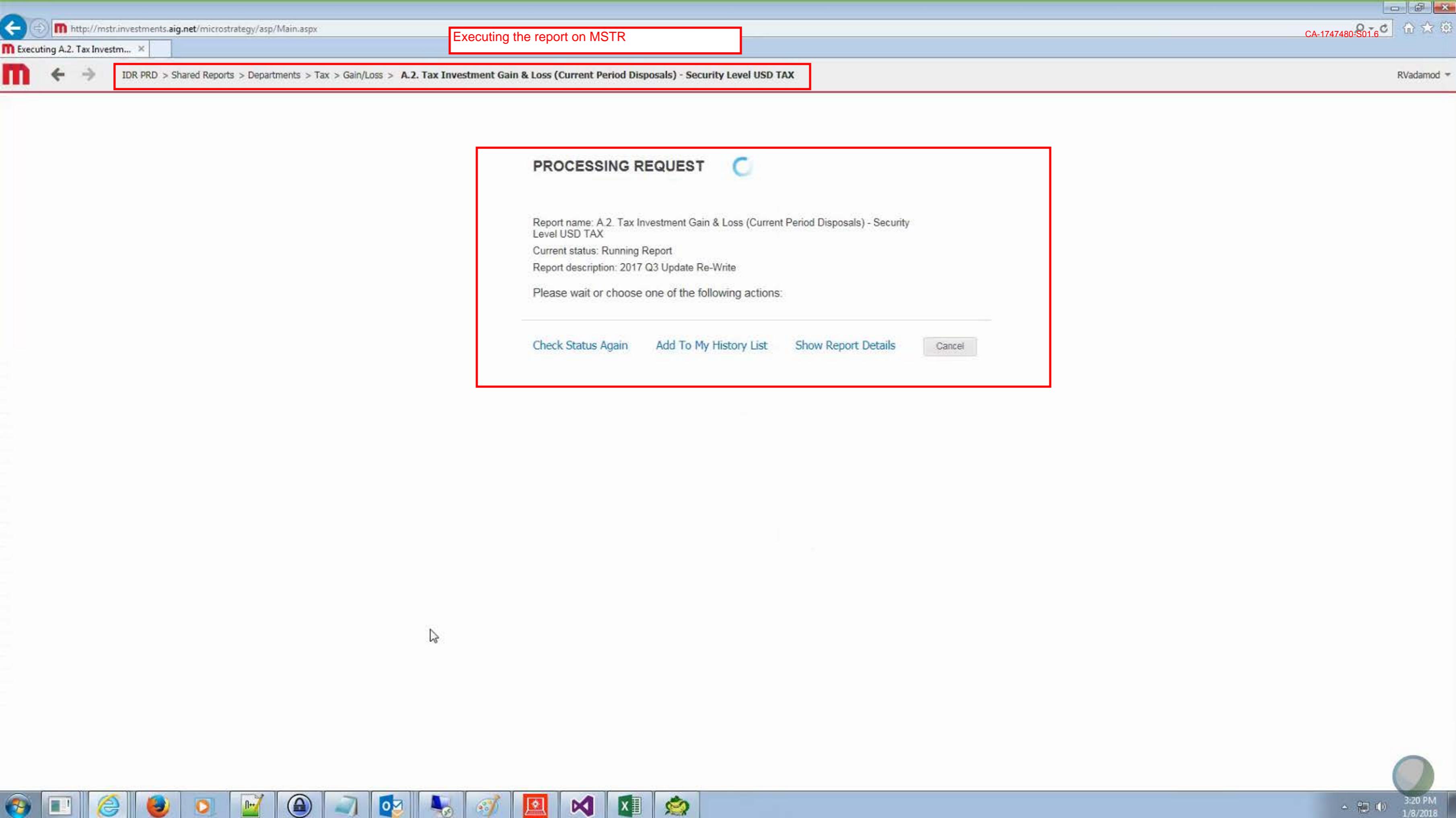
Selected: (none)

Report Message Name: A.2. Tax Investment Gain & Loss (Current Period Disposals) - S

Run Report

Cancel





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

Report results on MSTR

A.2. Tax Investment Gain &...

IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

Last update: 1/8/18 3:22:12 PM

GRID FORMAT

REPORT OBJECTS

REPORT DETAILS

Report Filter:
 (DataMart = As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted) And ({Txn Type (Source)} = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Paioff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short Sale:, 115:Maturity - Short Sale:, 200:Sale:, 202:Call:, 203:MBS/CMO Pay Down:, 204:Redemption:, 205:Maturity:, 207:Security Withdrawal:, 210:Return of Capital:, 211:Tax Free Dividend:, 212:Exercised-Written Option:, 213:Option Closing Purchase:, 214:Option Closing Sale:, 215:Expiration-Purchased Option:, 216:Exercise-Purchased Option:, 217:Exercised Option Purchase:, 218:Exercised Option Written:, 220:Interportfolio Transfer, IX0 (same GAAP and Tax Groups):, 221:Interportfolio Transfer, IX1 (same GAAP, different Tax Groups):, 222:Interportfolio Transfer, IX2 (different GAAP and Tax Groups):, 223:Intra Legal Entity Sale:, 225:Basis Adjustment (Writeup):, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Deposit (Pledging)/TBA Sale Allocation:, 231:Close Repo Lend\Move (Pledging):, 232:Close Repo Borrow\Manager Held (Pledging):, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 235:Cash Capital Distribution:, 236:Expense Allocation:, 237:Basis Adjustment\Partnership Writedown:, 238:Close Security Loan:, 239:Spin Off:, 240:Corporate Action/Conversion:, 241:Taxable Exchange:, 242:Tax Free Exchange:, 246:Investment Withdrawal:, 247:Maturity Security Loan:, 248:Collateral Substitution:, 250:Cash Adjustment:, 251:Reverse Stock Split:, 252:Acquisition of Deferral:, 254:Maturity of Deferral:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Reverse Stock Split - Short Sale:, 263:Redenomination:, 265:Redenomination - Adjust Down:, 268:Fee Income:, 270:Short Position Interportfolio Transfer, Sale Side (same GAAP and tax groups):, 271:Short Position Interportfolio Transfer, Sale Side (same GAAP, different tax groups):, 272:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups):, 273:Short Position Interportfolio Transfer (intra-legal entity):, 801:Swaps Close Contract:, 220:InterCompany Sale IP0:, 223:Intra L.E. Sale:, 251:Rev Sto Split:, 240:Conversion - Dis:, 242:Tax Free Exchange - Dis:, 210:Return of Capital:, 225:Basis Adjustment:, 214:Option Closing Sale:, 206:Short Sale:, 235:Cap. Dist. - Cash:, 207:Security Withdrawal:, 200:200:, 213:213:, 220:220:, 205:205:, 223:223:, 251:251:, 204:204:, 242:242:, 225:225:, 202:202:, 214:214:, 206:206:, 210:210:, 203:203:, 235:235:, 207:207:, 219:Expiration - Written Option:, 201:Int. Cap. - Short Sale:, 211:Tax Free Dividend:, 212:Exercise - Written Option:, 216:Exercise - Purchased Option:, 217:Exercise - Option Purchase:, 218:Exercise - Option Sale:, 221:InterCompany Sale IP1:, 222:InterCompany Sale IP2:, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Sale Allocation:, 231:Close Repo Lend:, 232:Close Repo Borrow:, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 237:Basis Adjustment:, 243:Capital Gain/Loss Allocation:, 246:Invest. Withdrawal:, 248:Collateral Substitution:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Rev Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination Adjust - Acq:, 265:Redenomination Adjust - Dis:, 267:Short Redenomination Adjust - Acq:, 270:InterCompany Short Sale IP0:, 271:InterCompany Short Sale IP1:, 272:InterCompany Short Sale IP2:, 273:Intra L.E. Short Sale:, 114:Redemption - Short Sale:, 106:Closing Purchase:, 106:106:) And ({Accting System} = PAM) And ({GL Group} <> Future, Futures) And ({Is Gain/Loss Deferred Tax (Txn)} = N, N, NO, N, SOURCE UNDEFINED, N)

Report Limits:
 {Current Disposal Null Check} <> 0

PROMPT DETAILS

Prompt 1: DataMart
 As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

Prompt 2: Corporate Segment 3
 Prompt not answered

Prompt 3: Corporate Segment 4
 Prompt not answered

Prompt 4: Portfolio SI Entity
 Prompt not answered

Prompt 5: Owning Entity
 Prompt not answered

Prompt 6: GAAP Asset Class 3
 Prompt not answered

Total rows from query

Page 1 - First 3 rows of the results

Data rows: 1 - 30 of 92479

Data columns: 1 - 10 of 11

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Accting System	Portfolio Status	Is Port on GAAP Consol AIG View	Is Port on GAAP Consol Segment View	GL Company ID	Functional Ccy (Source)	GFR Portfolio Type Override 2	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS
Total														
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	100%
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	100%
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	100%

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

Report results on MSTR (cont'd)

CA-1747480-S01.8

A.2. Tax Investment Gain &...

IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

REPORT HOME TOOLS DATA GRID FORMAT Last update: 1/8/18 3:50:51 PM

(Custom)

Report filter

Report Filter:
 (DataMart = As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted) And ({Txn Type (Source)} = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Paioff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short Sale:, 115:Maturity - Short Sale:, 200:Sale:, 202:Call:, 203:MBS/CMO Pay Down:, 204:Redemption:, 205:Maturity:, 207:Security Withdrawal:, 210:Return of Capital:, 211:Tax Free Dividend:, 212:Exercised-Written Option:, 213:Option Closing Purchase:, 214:Option Closing Sale:, 215:Expiration-Purchased Option:, 216:Exercise-Purchased Option:, 217:Exercised Option Purchase:, 218:Exercised Option Sale:, 219:Option Expiration-Written:, 220:Interportfolio Transfer, IX0 (same GAAP and Tax Groups):, 221:Interportfolio Transfer, IX1 (same GAAP, different Tax Groups):, 222:Interportfolio Transfer, IX2 (different GAAP and Tax Groups):, 223:Intra Legal Entity Sale:, 225:Basis Adjustment (Writeup):, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Deposit (Pledging)/TBA Sale Allocation:, 231:Close Repo Lend\Move (Pledging):, 232:Close Repo Borrow\Manager Held (Pledging):, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 235:Cash Capital Distribution:, 236:Expense Allocation:, 237:Basis Adjustment\Partnership Writedown:, 238:Close Security Loan:, 239:Spin Off:, 240:Corporate Action/Conversion:, 241:Taxable Exchange:, 242:Tax Free Exchange:, 246:Investment Withdrawal:, 247:Maturity Security Loan:, 248:Collateral Substitution:, 250:Cash Adjustment:, 251:Reverse Stock Split:, 252:Acquisition of Deferral:, 253:Recognition of Deferral:, 254:Maturity of Deferral:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Reverse Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination - Adjust Down:, 265:Redenomination - Adjust Down:, 267:Short Redenomination - Adjust Down:, 268:Fee Income:, 270:Short Position Interportfolio Transfer, Sale Side (same GAAP and tax groups):, 271:Short Position Interportfolio Transfer, Sale Side (same GAAP, different tax groups):, 272:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups):, 273:Short Position Interportfolio Transfer (intra-legal entity):, 801:Swaps Close Contract:, 220:InterCompany Sale IP0:, 223:Intra L.E. Sale:, 251:Rev Stock Split:, 240:Conversion - Dis:, 242:Tax Free Exchange - Dis:, 210:Return of Capital:, 225:Basis Adjustment:, 214:Option Closing Sale:, 206:Short Sale:, 235:Cap. Dist. - Cash:, 207:Security Withdrawal:, 200:200:, 213:213:, 220:220:, 205:205:, 223:223:, 251:251:, 204:204:, 240:240:, 242:242:, 225:225:, 202:202:, 214:214:, 206:206:, 210:210:, 203:203:, 235:235:, 207:207:, 219:Expiration - Written Option:, 201:Int. Cap. - Short Sale:, 211:Tax Free Dividend:, 212:Exercise - Written Option:, 216:Exercise - Purchased Option:, 218:Exercise - Option Purchase:, 217:Exercise - Option Sale:, 221:InterCompany Sale IP1:, 222:InterCompany Sale IP2:, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Sale Allocation:, 231:Close Repo Lend:, 232:Close Repo Borrow:, 233:Maturity Repo Lend:, 234:Basis Adjustment:, 243:Capital Gain/Loss Allocation:, 246:Invest. Withdrawal:, 248:Collateral Substitution:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Rev Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination - Acq:, 265:Redenomination Adjust - Dist:, 267:Short Redenomination Adjust - Acq:, 270:InterCompany Sale IP0:, 271:InterCompany Short Sale IP1:, 272:InterCompany Short Sale IP2:, 273:Intra L.E. Short Sale:, 114:Redemption - Short Sale:, 106:Closing Purchase:, 106:106:) And ({Accting System} = PAM) And ({GL Group} <> Future, Futures) And ({Is Gain/Loss Deferred Tax (Txn)} = N, N, NO, N, SOURCE UNDEFINED, N)

Report Limits:
 {Current Disposal Null Check} <> 0

PROMPT DETAILS

Prompt 1: DataMart
 As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

Prompt 2: Corporate Segment 3
 Prompt not answered

Prompt 3: Corporate Segment 4
 Prompt not answered

Prompt 4: Portfolio SI Entity
 Prompt not answered

Prompt 5: Owning Entity
 Prompt not answered

Prompt 6: GAAP Asset Class 3
 Prompt not answered

Last Page of the results

3079 3080 3081 3082 3083* of 3083 pages Data rows: 92461 - 92479 of 92479 Data columns: 1 - 10 of 11

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Accting System	Portfolio Status	Is Port on GAAP Consol AIG View	Is Port on GAAP Consol Segment View	GL Company ID	Functional Ccy (Source)	GFR Portfolio Type	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	2347
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	2347
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	2347

53 items found

REPORT OBJECTS

ALL OBJECTS

NOTES

RELATED REPORTS

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

Retrieving SQL statement for the report

CA-1747480-S01.9

A.2. Tax Investment Gain &...

IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

REPORT HOME TOOLS DATA GRID FORMAT Last update: 1/8/18 3:22:12 PM

REPORT OBJECTS

- AIG Collateral
- AIG Derived R
- AIG Tranche T
- Accting System
- Collateral Maj
- Collateral Min
- Corporate Seg
- Corporate Seg
- DataMart
- FI Sector Sec
- FI Sector Sec
- Functional Ccy
- GAAP Asset Cl
- GAAP Asset Cl
- GFR Asset Typ
- GFR Maturity
- GFR Portfolio
- GFR Price Sou
- GFR Region
- GL Company T
- GL Group
- Is Gain/Loss Deferred Tax (Txn)
- Is Port on GAAP Consol AIG View
- Is Port on GAAP Consol Segment V
- Is Reversed (Txn)
- Is Sec Taxable
- Issuer Cntry of Domicile (Source)
- Lot Number
- Owning Entity
- Portfolio (Source)
- Portfolio Code (Source)
- Portfolio SI Entity
- Portfolio Status
- Sec ID
- Sec ID (Primary)
- Security Ccy (Source)

REPORT OBJECTS

ALL OBJECTS NOTES RELATED REPORTS

New... Create Document Create Dashboard

Report Objects All Objects Notes Related Reports Page-by Axis View Filter Report Details Prompt Details Pivot Buttons Sort Buttons Report Bar Report Options... Report Details Page

Retrieving the report details (including SQL query)

Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted) And ({Txn Type (Source)} = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Pairoff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Redemption - Short Sale:, 115:Maturity - Short Sale:, 200:Sale:, 202:Call:, 203:MBS/CMO Pay Down:, 204:Redemption:, 205:Maturity:, 207:Security Withdrawal:, 210:Return of Capital:, 211:Tax Free Dividend:, 212:Exercised-Written Option:, 213:Option Closing Purchase:, 214:Option Closing Sale:, 216:Exercise-Purchased Option:, 217:Exercised Option Purchase:, 218:Exercised Option Sale:, 219:Option Expiration-Written:, 220:Interportfolio Transfer, IX0 (same GAAP and Tax Groups):, 221:Interportfolio Transfer, IX1 (same GAAP, different Tax Groups):, 222:Interportfolio Transfer, IX2 (different GAAP and Tax Groups):, 223:Intra Legal Entity Sale:, 225:Basis Adjustment (Writeup):, 228:TBA Good Million Sale:, 230:Deposit (Pledging)/TBA Sale Allocation:, 231:Close Repo Lend\Move (Pledging):, 232:Close Repo Borrow\Manager Held (Pledging):, 233:Close Repo Lend:, 234:Maturity Repo Borrow:, 235:Cash Capital Distribution:, 236:Expense Allocation:, 237:Basis Adjustment\Partnership Writedown:, 238:Close Security Loan:, 239:Spin Off:, 240:Corporate Action/Conversion:, 241:Taxable Exchange:, 242:Tax Free Exchange:, 246:Investment Withdrawal:, 247:Investment Withdrawal - Short Sale:, 248:Collateral Substitution:, 250:Cash Adjustment:, 251:Reverse Stock Split:, 252:Acquisition of Deferral:, 254:Maturity of Deferral:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination - Adjust Down:, 265:Redenomination - Adjust Up:, 267:Short Position Interportfolio Transfer, Sale Side (same GAAP and tax groups):, 271:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups):, 272:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups):, 273:Short Position Interportfolio Transfer (intra-legal entity):, 801:Swaps Close Contract:, 213:Option Closing Purchase:, 220:InterCompany Sale IP0:, 223:Intra L.E. Sale:, 251:Rev Stock Sale IP1:, 242:Tax Free Exchange - Dls:, 210:Return of Capital:, 225:Basis Adjustment:, 214:Option Closing Sale:, 206:Short Sale:, 235:Cap. Dist. - Cash:, 207:Security Withdrawal:, 200:200:, 213:213:, 220:220:, 205:205:, 223:223:, 251:251:, 204:204:, 240:240:, 242:242:, 225:225:, 202:202:, 206:, 210:210:, 203:203:, 235:235:, 207:207:, 219:Expiration - Written Option:, 201:Int. Cap. - Short Sale:, 211:Tax Free Dividend:, 212:Exercise - Written Option:, 216:Exercise - Purchased Option:, 217:Exercise - Option Purchase:, 218:Exercise - Option Sale:, 221:InterCompany Sale IP1:, 208:InterCompany Sale IP2:, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Sale Allocation:, 231:Close Repo Lend:, 232:Close Repo Borrow:, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 237:Basis Adjustment:, 243:Capital Gain/Loss Allocation:, 246:Invest. Withdrawal:, 248:Collateral Substitution:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Rev Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination - Acq:, 265:Redenomination Adjust - Dis:, 267:Short Redenomination Adjust - Acq:, 270:InterCompany Sale IP1:, 271:InterCompany Short Sale IP1:, 272:InterCompany Short Sale IP2:, 273:Intra L.E. Short Sale:, 114:Redemption - Short Sale:, 106:Closing Purchase:, 106:106:) And ({Accting System} = PAM) And ({GL Group} <> Future, Futures) And ({Is Gain/Loss Deferred Tax (Txn)} = N, N, NO, N, SOURCE)

1 2 3 4 5 of 3083 pages ► Data rows: 1 - 30 of 92479 | Data columns: 1 - 10 of 11

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Accting System	Portfolio Status	Is Port on GAAP Consol AIG View	Is Port on GAAP Consol Segment View	GL Company ID	Functional Ccy (Source)	GFR Portfolio Type	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS
Total														
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	1000
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	1000
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	No	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	1000

1 2 3 4 5 of 3083 pages ►

3:23 PM 1/8/2018

A.2. Tax Investment Gain &...

IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

Report name: A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

Report description: 2017 Q3 Update Re-Write

Owner: Administrator

Report path: IDR PRD > Shared Reports > Departments > Tax > Gain/Loss > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX

Modified: 9/25/17 3:22:17 PM

Start time: 1/8/18 3:19:07 PM

Finish time: 1/8/18 3:22:14 PM

Report Details:

Report Description:
2017 Q3 Update Re-Write

Prompt 1: DataMart
As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

Prompt 2: Corporate Segment 3
Prompt not answered

Prompt 3: Corporate Segment 4
Prompt not answered

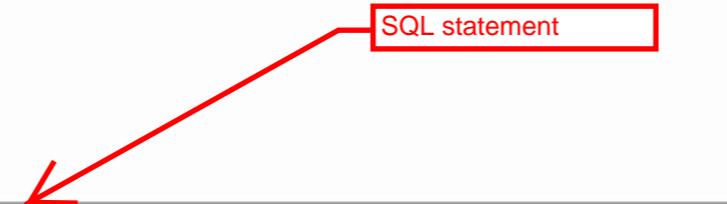
Prompt 4: Portfolio SI Entity
Prompt not answered

Prompt 5: Owning Entity
Prompt not answered

SQL statement:

```
create table IDRDM.TIDT6LC6DSP000 tablespace MSTR_TEMP_DATA as
select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a15.TXN_TYPE_KEY TXN_TYPE_KEY,
       a15.TXN_ID TXN_ID,
       a16.GAAP_REASON_KEY GAAP_REASON_KEY,
       a15.SEC_IDR_KEY SEC_IDR_KEY,
       a15.PORT_IDR_KEY PORT_IDR_KEY,
       a15.PORT_IDR_KEY PORT_IDR_KEY0,
       a15.SEC_IDR_KEY SEC_IDR_KEY0,
       a15.TXN_LOT_NUMBER LOT_ID,
       a15.IS_REVERSED IS_REVERSED,
       a15.IS_DEFERRED_KEY IS_DEFERRED_KEY,
       a16.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
       a15.DM_ID DM_ID,
       a15.SRC_SYS_CD SRC_SYS_CD,
       max(a15.TXN_TYPE_KEY) WJXBFS1
```

Show Advanced Details...



File Edit View Template Filter Insert Format Data Grid Move Window Help

Opening the report SQL in development mode (for editing)

Ed

Name	Type
Actting System	Attribute
AIG Collateral Type	Attribute
AIG Derived Rating	Attribute
AIG Tranche Type	Attribute
Collateral Major	Attribute
Collateral Minor	Attribute
Corporate Segment 3	Attribute
Corporate Segment 4	Attribute
DataMart	Attribute
FI Sector Sec 4	Attribute
FI Sector Sec 5	Attribute
Functional Ccy (Source)	Attribute
GAAP Asset Class 1	Attribute
GAAP Asset Class 2	Attribute
GAAP Asset Class 3	Attribute
GFR Asset Type	Attribute
GFR Maturity Band	Attribute
GFR Portfolio Type Override 2	Attribute
GFR Price Source Group	Attribute
GFR Region	Attribute

Object Browser

Data Explorer - IDR PRD

My Shortcuts	Name /	Type
 Home	Period Type .. DataMart	Hierarchy
 My Person ..	Period Type .. DataMart (Monthly, YTD DMs only)	Hierarchy
	Temp for SI Hierarchy	Hierarchy
	System Hierarchy	System H

Tax Investment Gain/Loss report

The screenshot shows the 'Report details' window with the following structure:

- Report Description: 2017 Q3 Update Re-Write
- Report Filter:
 - {Element selection of DataMart} And ({Txn Type (Source)} = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Pairoff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short Sa
- Report Filter: 'Local Filter'
 - Element selection of DataMart
 - AND
 - Txn Type (Source) In list (200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Pairoff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short Sa
 - AND
 - Acctng System In list (PAM)
 - AND
 - Element selection of Corporate Segment 3
 - AND
 - Element selection of Corporate Segment 4
 - AND
 - Element selection of Portfolio SI Entity
 - AND
 - Element selection of Owning Entity
 - AND
 - Element selection of GAAP Asset Class 3
 - AND
 - GL Group Not in list (Future, Futures)
 - AND
 - Is Gain/Loss Deferred Tax (Txn) In list (N, N, NO, N, SOURCE UNDEFINED, N)
 - Double-click here to add a qualification, or drag an object from the object browser.

Report attribute Template

A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX - Report Editor

File Edit View Template Filter Insert Format Data Grid Move Window Help

Save and Close Advanced Sorting...

Subtotals... Grand Totals F11

Thresholds... Show Threshold F12

Edit Drill Map... Attribute Display...

Report Data Options... (highlighted with a red box)

Prompt Ordering... Element selection of DataMart AND

VLD Properties... Txn Type (Source) In list (200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Pairoff Purchase\Short Sale Closing Purchase; 107:Short Sale Closing Disposal; 112:Call - Short Sale; 114:Redemption - Short Sa

Report Details Properties...

Configure Data Mart... AND

Remove Data Mart Definition Accting System In list (PAM)

Configure Bulk Export AND

Remove Bulk Export Definition Element selection of Corporate Segment 3

Intelligent Cube Options AND

Element selection of Corporate Segment 4

Export Options... Element selection of Portfolio SI Entity

Export To Element selection of Owning Entity

Report Caching Options AND

Report Web Browsing Options... Element selection of GAAP Asset Class 3

GL Group Not in list (Future, Futures)

Is Gain/Loss Deferred Tax (Txn) In list (N, N, NO, N, SOURCE UNDEFINED, N)

Double-click here to add a qualification, or drag an object from the object browser.

Report View: 'Local Template'

Switch to:

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Accting System DESC	Portfolio Status ID	Is Port on GAAP Consol AIG View DESC	Is Port on GAAP Consol Segment View DESC	GL Company ID DESC	Functional Ccy (Source) Desc	GFR Portfolio Type Override 2 DESC	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name
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Find: Local Filter Local Template OLAP

CA-1747480-S01.12

Opening the report SQL in development mode (for editing)
(cont'd - 1)

Access the "Report Data Options"

A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX - Report Editor

File Edit View Template Filter Insert Format Data Grid Move Window Help

CA-1747480-S01.13

Save and Close

Report objects

Name	Type
Acctng System	Attribute
AIG Collateral Type	Attribute
AIG Derived Rating	Attribute
AIG Tranche Type	Attribute
Collateral Major	Attribute
Collateral Minor	Attribute
Corporate Segment 3	Attribute
Corporate Segment 4	Attribute
DataMart	Attribute
FI Sector Sec 4	Attribute
FI Sector Sec 5	Attribute
Functional Ccy (Source)	Attribute
GAAP Asset Class 1	Attribute
GAAP Asset Class 2	Attribute
GAAP Asset Class 3	Attribute
GFR Asset Type	Attribute
GFR Maturity Band	Attribute
GFR Portfolio Type Override 2	Attribute
GFR Price Source Group	Attribute
GFR Region	Attribute

Report details

Report Description: 2017 Q3 Update Re-Write

Report Filter: {Element selection of DataMart} And ([Txn Type (Source)] = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Paioff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short

Report Filter: 'Local Filter'

Element selection of DataMart

AND

Txn Type (Source)

AND

Acctng System

AND

Element selection

AND

GL Group Not in

AND

Is Gain/Loss Def

Double-click here

Report Data Options

Calculations - Report Limit

Report Limit settings:

Current Disposal Null Check Different from 0

Categories

- Calculations
 - Report Limit
 - Metric Join Type
 - Attribute Join Type
 - Evaluation Order
 - Subtotals
- Display
- General

OK Cancel Help

Opening the report SQL in development mode (for editing)
(cont'd - 2)

This option removes the report business restriction (filter) - consequently allows the retrieval of all data rows from the respective source tables

Object Browser

Data Explorer - IDR PRD

My Shortcuts

Name	Type
Period Type .. DataMart	Hierarchy
Period Type .. DataMart (Monthly, YTD DMs only)	Hierarchy
Temp for SI Hierarchy	Hierarchy
System Hierarchy	System Hierarchy

Report View: 'Local'

Modify... Clear Report Limit

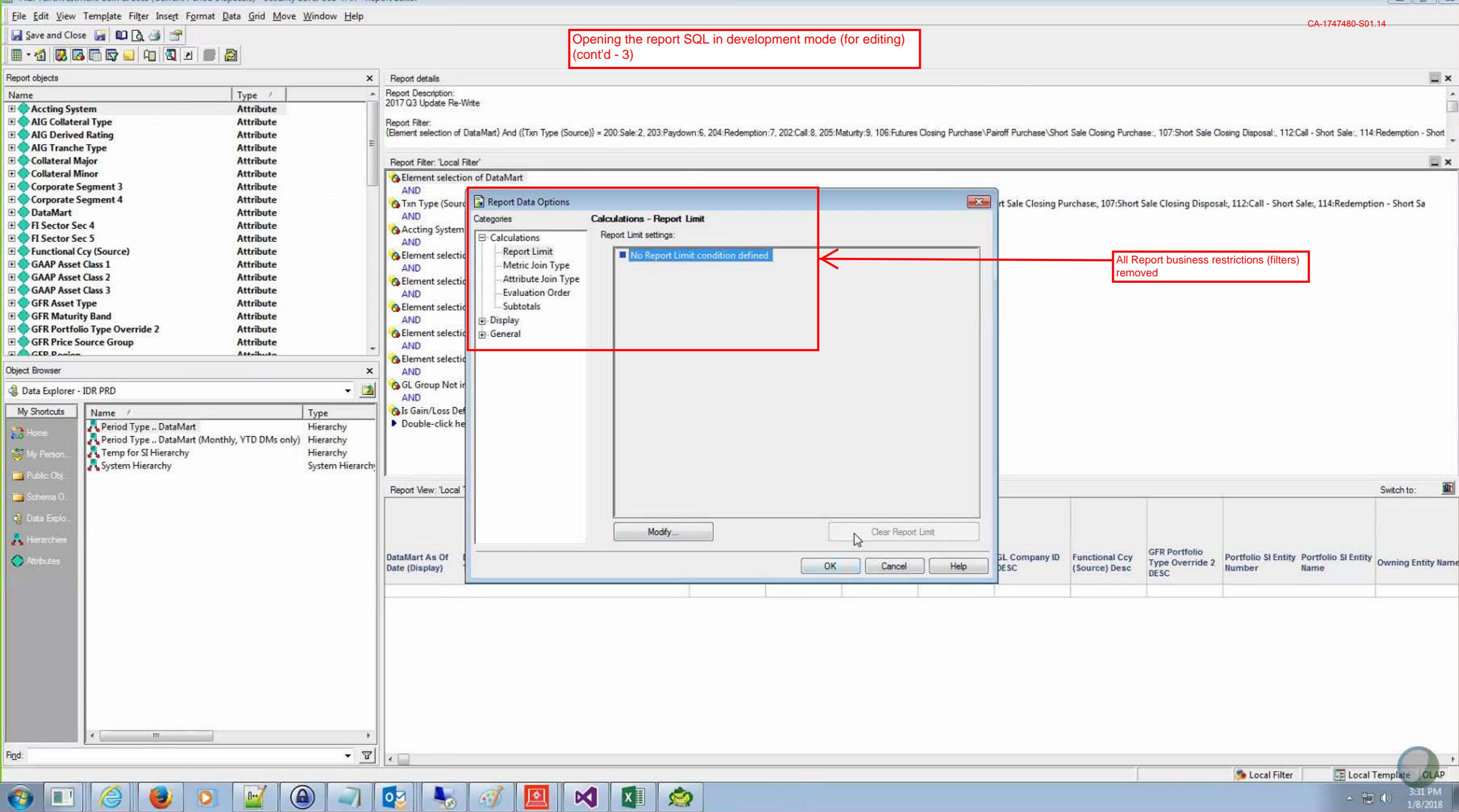
OK Cancel Help

GL Company ID DESC Functional Ccy (Source) Desc GFR Portfolio Type Override 2 DESC Portfolio SI Entity Number Portfolio SI Entity Name Owning Entity Name

Find:

Local Filter Local Template OLAP

3:30 PM 1/8/2018



File Edit View Template Filter Insert Format Data Grid Move Window Help



Report objects

Name	Type
Acctng System	Attribute
AIG Collateral Type	Attribute
AIG Derived Rating	Attribute
AIG Tranche Type	Attribute
Collateral Major	Attribute
Collateral Minor	Attribute
Corporate Segment 3	Attribute
Corporate Segment 4	Attribute
DataMart	Attribute
FI Sector Sec 4	Attribute
FI Sector Sec 5	Attribute
Functional Ccy (Source)	Attribute
GAAP Asset Class 1	Attribute
GAAP Asset Class 2	Attribute
GAAP Asset Class 3	Attribute
GFR Asset Type	Attribute
GFR Maturity Band	Attribute
GFR Portfolio Type Override 2	Attribute
GFR Price Source Group	Attribute
GFR Region	Attribute

Object Browser

Data Explorer - IDR PRD

Name	Type
Period Type .. DataMart	Hierarchy
Period Type .. DataMart (Monthly, YTD DMs only)	Hierarchy
Temp for SI Hierarchy	Hierarchy
System Hierarchy	System Hierarchy

Saving the new query (report's query with restrictions removed)

Save Report As...

My Reports

- A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level
- Alerts Test
- Asset category report
- BlotterGCYesterdayRaw - test
- Change in Accrued
- Change in Accrued SGAAP test
- Change in Accrued test
- DABV Report USD (new Avg Asset Field) with Coupon and Yield - Actuarial
- DAILY - AEL - Missing Trading Port Name Check (HLD) - test
- DAILY - MBCC - DAILY-Vs-DAILY Summary
- Encumbered Details - t
- Gross mortgage - t1
- KBD with SGAAP Fields 02-20 simpleC - t
- Krd10Y
- L&R 10-Q Corporate Segment View by BLOB with SGAAP_Sec ID_Lot Num

Object name:

Save as type:

Comments:

Saving the report

AP	Is Port on GAAP Consol Segment View DESC	GL Company ID DESC	Functional Ccy (Source) Desc	GFR Portfolio Type Override 2 DESC	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name
New							

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

CA-1747480-S01.16

A.2. Tax Investment Gain &...

IDR PRD > My Reports > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX - Without report limit filter

RVadamod

Executing the new query in PRODUCTION

INDEX

Summary of your selections

1. DataMart

Choose elements of DataMart

Search for: 9/30 Match case

Available:

- As Of 09/30/2017:AIG Financial Q3:As At 10/31/2017:
- As Of 09/30/2017:AIG Financial Q3:As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial Q4:As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (GAAP Baseline) :As At 11/06/2017:Adjusted**
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (CCAR Baseline):As At 11/06/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (DQA Baseline):As At 10/31/2017:Adjusted
- As Of 09/30/2017:AIG Financial YTD Thru Q3 (DQA Baseline):As At 10/25/2017:Adjusted

Selected: As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

2. Corporate Segment 3

Choose elements of Corporate Segment 3

Search for: Match case

Available:

- AIG Life & Retirement
- AIG Property Casualty
- Aircraft Leasing
- Capital Markets
- Corporate & Other
- Direct Investment Book
- Divested Businesses

Selected: (none)

3. Corporate Segment 4

Choose elements of Corporate Segment 4

Search for: Match case

Available:

- AIG Life
- AIG Life & Retirement
- AIG Property Casualty International

Selected: (none)

Report Message Name: A.2. Tax Investment Gain & Loss (Current Period Disposals) - S

Run Report Cancel

3:32 PM
1/8/2018

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

New Query results (report's query with restrictions removed) CA-1747480-S01.17

A.2. Tax Investment Gain &...

IDR PRD > My Reports > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX - Without report limit filter

REPORT HOME TOOLS DATA GRID FORMAT Last update: 1/8/18 3:35:23 PM

(Custom)

REPORT OBJECTS

Report Filter:

(DataMart = As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted) And ({Txn Type (Source)} = 200:Sale:2, 203:Paydown:6, 204:Redemption:7, 202:Call:8, 205:Maturity:9, 106:Futures Closing Purchase\Paioff Purchase\Short Sale Closing Purchase:, 107:Short Sale Closing Disposal:, 112:Call - Short Sale:, 114:Redemption - Short Sale:, 115:Maturity - Short Sale:, 200:Sale:, 202:Call:, 203:MBS/CMO Pay Down:, 204:Redemption:, 205:Maturity:, 207:Security Withdrawal:, 210:Return of Capital:, 211:Tax Free Dividend:, 212:Exercised-Written Option:, 213:Option Closing Purchase:, 214:Option Closing Sale:, 215:Expiration-Purchased Option:, 216:Exercise-Purchased Option:, 217:Exercised Option Purchase:, 218:Exercised Option Written:, 220:Interportfolio Transfer, IX0 (same GAAP and Tax Groups):, 221:Interportfolio Transfer, IX1 (same GAAP, different Tax Groups):, 222:Interportfolio Transfer, IX2 (different GAAP and Tax Groups):, 223:Intra Legal Entity Sale:, 225:Basis Adjustment (Writeup):, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Deposit (Pledging)/TBA Sale Allocation:, 231:Close Repo Lend\Move (Pledging):, 232:Close Repo Borrow\Manager Held (Pledging):, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 235:Cash Capital Distribution:, 236:Expense Allocation:, 237:Basis Adjustment\Partnership Writedown:, 238:Close Security Loan:, 239:Spin Off:, 240:Corporate Action/Conversion:, 241:Taxable Exchange:, 242:Tax Free Exchange:, 243:Capital Gain/Loss Allocation:, 244:Invest. Withdrawal:, 245:Maturity Security Loan:, 246:Collateral Substitution:, 250:Cash Adjustment:, 251:Reverse Stock Split:, 252:Acquisition of Deferral:, 253:Recognition of Deferral:, 254:Maturity of Deferral:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Reverse Stock Split - Short Sale:, 263:Redenomination - Adjust Down:, 267:Short Redenomination - Adjust Down:, 268:Fee Income:, 270:Short Position Interportfolio Transfer, Sale Side (same GAAP and tax groups):, 271:Short Position Interportfolio Transfer, Sale Side (same GAAP, different tax groups):, 272:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups):, 273:Short Position Interportfolio Transfer (intra-legal entity):, 801:Swaps Close Contract:, 213:Option Closing Purchase:, 220:InterCompany Sale IP0:, 223:Intra L.E. Sale:, 251:Rev Stock Split:, 240:Conversion - Dis:, 242:Tax Free Exchange - Dis:, 210:Return of Capital:, 225:Basis Adjustment:, 214:Option Closing Sale:, 206:Short Sale:, 235:Cap. Dist. - Cash:, 207:Security Withdrawal:, 200:200:, 213:213:, 220:220:, 205:205:, 223:223:, 251:251:, 204:204:, 240:240:, 242:242:, 225:225:, 202:202:, 214:214:, 206:206:, 210:210:, 203:203:, 235:235:, 207:207:, 219:Expiration - Written Option:, 201:Int. Cap. - Short Sale:, 211:Tax Free Dividend:, 212:Exercise - Written Option:, 216:Exercise - Purchased Option:, 217:Exercise - Option Purchase:, 218:Exercise - Option Sale:, 221:InterCompany Sale IP1:, 222:InterCompany Sale IP2:, 228:TBA Purchase Allocation:, 229:TBA Good Million Sale:, 230:Sale Allocation:, 231:Close Repo Lend:, 232:Close Repo Borrow:, 233:Maturity Repo Lend:, 234:Maturity Repo Borrow:, 237:Basis Adjustment:, 243:Capital Gain/Loss Allocation:, 246:Invest. Withdrawal:, 248:Collateral Substitution:, 255:Variation Margin:, 256:Wash Sale Loss Deferral:, 260:Stock Split - Short Sale:, 261:Stock Dividend - Short Sale:, 262:Rev Stock Split - Short Sale:, 263:Redenomination:, 264:Short Redenomination - Acq:, 265:Redenomination Adjust - Dis:, 267:Short Redenomination Adjust - Acq:, 270:InterCompany Short Sale IP0:, 271:InterCompany Short Sale IP1:, 272:InterCompany Short Sale IP2:, 273:Intra L.E. Short Sale:, 114:Redeplmton - Short Sale:, 106:Closing Purchase:, 106:106:) And ({Acctng System} = PAM) And ({GL Group} <> Future, Futures) And ({Is Gain/Loss Deferred Tax (Txn)} = N, N, NO, N, SOURCE UNDEFINED, N)

Report filter

PROMPT DETAILS

Prompt 1: DataMart
As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted

Prompt 2: Corporate Segment 3
Prompt not answered

Prompt 3: Corporate Segment 4
Prompt not answered

Prompt 4: Portfolio SI Entity
Prompt not answered

Prompt 5: Owning Entity
Prompt not answered

Prompt 6: GAAP Asset Class 3
Prompt not answered

Total rows from query

Page 1 - First 3 rows of the results

Data rows: 1 - 30 of 132192 | Data columns: 1 - 10 of 11

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Acctng System	Portfolio Status	Is Port on GAAP Consol Segment View	GL Company ID	Functional Ccy (Source)	GFR Portfolio Type Override 2	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS ID
Total													
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	10002
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	10002
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	10002
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	CLOSED	Yes	988	US	AFS	MAIG_IA	Corporate Consolidation	AIGTI, Inc.	10002

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

New Query results (report's query with restrictions removed) CA-1747480-S01.18 RVadamod

IDR PRD > My Reports > A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX - Without report limit filter

REPORT HOME TOOLS DATA GRID FORMAT Last update: 1/8/18 3:35:23 PM

REPORT OBJECTS Report filter

REPORT DETAILS

Report Filter:
 (DataMart = As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted) And ({Txn Type (Source)} = 200:Sale;2, 203:Paydown;6, 204:Redemption;7, 202:Call;8, 205:Maturity;9, 106:Futures Closing Purchase\Pairoff Purchase\Short Sale Closing Purchase;, 107:Short Sale Closing Disposal;, 112:Call - Short Sale;, 114:Redemption - Short Sale;, 115:Maturity - Short Sale;, 200:Sale;, 202:Call;, 203:MBS/CMO Pay Down;, 204:Redemption;, 205:Maturity;, 207:Security Withdrawal;, 210:Return of Capital;, 211:Tax Free Dividend;, 212:Exercised-Written Option;, 213:Option Closing Purchase;, 214:Option Closing Sale;, 215:Expiration-Purchased Option;, 216:Exercise-Purchased Option;, 217:Exercised Option Purchase;, 218:Exercised Option Written;, 220:Interportfolio Transfer, IX0 (same GAAP and Tax Groups);, 221:Interportfolio Transfer, IX1 (same GAAP, different Tax Groups);, 222:Interportfolio Transfer, IX2 (different GAAP and Tax Groups);, 223:Intra Legal Entity Sale;, 225:Basis Adjustment (Writeup);, 228:TBA Purchase Allocation;, 229:TBA Good Million Sale;, 230:Deposit (Pledging)/TBA Sale Allocation;, 231:Close Repo Lend\Move (Pledging);, 232:Close Repo Borrow\Manager Held (Pledging);, 233:Maturity Repo Lend;, 234:Maturity Repo Borrow;, 235:Cash Capital Distribution;, 236:Expense Allocation;, 237:Basis Adjustment\Partnership Writedown;, 238:Close Security Loan;, 239:Spin Off;, 240:Corporate Action/Conversion;, 241:Taxable Exchange;, 242:Tax Free Exchange;, 246:Investment Withdrawal;, 247:Maturity Security Loan;, 248:Collateral Substitution;, 250:Cash Adjustment;, 251:Reverse Stock Split;, 252:Acquisition of Deferral;, 253:Recognition of Deferral;, 254:Maturity of Deferral;, 255:Variation Margin;, 256:Wash Sale Loss Deferral;, 260:Stock Split - Short Sale;, 261:Stock Dividend - Short Sale;, 262:Reverse Stock Split - Short Sale;, 263:Redenomination;, 264:Short Redenomination - Adjust Down;, 265:Redenomination - Adjust Down;, 267:Fee Income;, 270:Short Position Interportfolio Transfer, Sale Side (same GAAP and tax groups);, 271:Short Position Interportfolio Transfer, Sale Side (same GAAP, different tax groups);, 272:Short Position Interportfolio Transfer, Sale Side (different GAAP and tax groups);, 273:Short Position Interportfolio Transfer (intra-legal entity);, 801:Swaps Close Contract;, 213:Option Closing Purchase;, 220:InterCompany Sale IP0;, 223:Intra L.E. Sale;, 251:Rev Stock Split;, 240:Conversion - Dis;, 242:Tax Free Exchange - Dis;, 210:Return of Capital;, 225:Basis Adjustment;, 214:Option Closing Sale;, 206:Short Sale;, 235:Cap. Dist. - Cash;, 207:Security Withdrawal;, 200:200;, 213:213;, 220:220;, 205:205;, 223:223;, 251:251;, 204:204;, 240:240;, 242:242;, 225:225;, 202:202;, 214:214;, 206:206;, 210:210;, 203:203;, 235:235;, 207:207;, 219:Expiration - Written Option;, 201:Int. Cap. - Short Sale;, 211:Tax Free Dividend;, 212:Exercise - Written Option;, 216:Exercise - Purchased Option;, 217:Exercise - Option Purchase;, 218:Exercise - Option Sale;, 221:InterCompany Sale IP1;, 222:InterCompany Sale IP2;, 228:TBA Purchase Allocation;, 229:TBA Good Million Sale;, 230:Sale Allocation;, 231:Close Repo Lend;, 232:Close Repo Borrow;, 233:Maturity Repo Lend;, 234:Maturity Repo Borrow;, 243:Capital Gain/Loss Allocation;, 246:Invest. Withdrawal;, 248:Collateral Substitution;, 255:Variation Margin;, 256:Wash Sale Loss Deferral;, 260:Stock Split - Short Sale;, 261:Stock Dividend - Short Sale;, 262:Rev Stock Split - Short Sale;, 263:Redenomination;, 264:Short Redenomination - Acq;, 265:Redenomination Adjust - Dis;, 267:Short Redenomination Adjust - Acq;, 270:InterCompany Short Sale IP0;, 271:InterCompany Short Sale IP1;, 272:Intra L.E. Short Sale;, 114:Redemption - Short Sale;, 106:Closing Purchase;, 106:106;) And ({Acctng System} = PAM) And ({GL Group} <> Future, Futures) And ({Is Gain/Loss Deferred Tax (Txn)} = N, N, NO, N, SOURCE UNDEFINED, N)

PROMPT DETAILS

Prompt 1: DataMart
 As Of 09/30/2017:AIG Financial YTD Thru Q3:As At 10/31/2017:Adjusted
 Prompt 2: Corporate Segment 3
 Prompt not answered
 Prompt 3: Corporate Segment 4
 Prompt not answered
 Prompt 4: Portfolio SI Entity
 Prompt not answered
 Prompt 5: Owning Entity
 Prompt not answered
 Prompt 6: GAAP Asset Class 3
 Prompt not answered

Last page of the results

Total rows from query

Data rows: 132181 - 132192 of 132192 | Data columns: 1 - 10 of 11

DataMart As Of Date (Display)	DataMart Period Type (Display)	DataMart As At Date (Display)	DataMart Adjusted	Acctng System	Portfolio Status	Is Port on GAAP Consol Segment View	GL Company ID	Functional Ccy (Source)	GFR Portfolio Type Override 2	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS ID
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	23477
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	23477
As Of 09/30/2017	AIG Financial YTD Thru Q3	As At 10/31/2017	Adjusted	PAM	OPEN	No	L541	US	AFS	E00793	SAI	AIG Life of Bermuda, Ltd.	23477

53 items found

REPORT OBJECTS ALL OBJECTS NOTES RELATED REPORTS

**Tax Investment Gain and Loss as of
3Q 2017 with selected samples**

Tax Investment Gain and Loss as of 3Q 2017 (PwC-HVN).xlsx - A.2. Tax Investment Gain & Loss

CA-1747480-S01.19

Source File + Tab

	I	L	M	N	O	P	Q	R	T	U	V	W	AA	AD	AQ	AU
6			Row Count in report													
7			92,478													
8																
9	GL Company ID	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS ID	Portfolio (Source) Long Name	Portfolio (Source) Acctng System ID	Portfolio Code (Source)	Sec ID (Primary)	Security Desc	Security Ccy (Source)	Tax Status DESC	GL Group Code	AIG Derived Rating	Lot Number	Quantity Curr Disp (Txn)
6850	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	1	20,240
6851	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	2	830
6852	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	3	2,061
6853	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	4	50,282
8437	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	81,130
8438	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	2	39,523
8439	0019	E00395	AIG Property Casualty U.S.	American Home Assurance Company	10029	AMERICAN HOME - INVESCO	633	AHIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	3	199,510
17370	0151	E00395	AIG Property Casualty U.S.	Lexington Insurance Company	10104	LEXINGTON INS CO - INVESCO	632	LEXIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	1	10,120
17371	0151	E00395	AIG Property Casualty U.S.	Lexington Insurance Company	10104	LEXINGTON INS CO - INVESCO	632	LEXIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	2	415
18483	0151	E00395	AIG Property Casualty U.S.	Lexington Insurance Company	10104	LEXINGTON INS CO - INVESCO	632	LEXIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	40,775
18484	0151	E00395	AIG Property Casualty U.S.	Lexington Insurance Company	10104	LEXINGTON INS CO - INVESCO	632	LEXIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	2	67,566
24588	0165	E00395	AIG Property Casualty U.S.	National Union Fire Insurance Company of Pittsburgh	10118	NATIONAL UNION FIRE INS - INVESCO	631	NUFIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	1	20,240
24589	0165	E00395	AIG Property Casualty U.S.	National Union Fire Insurance Company of Pittsburgh	10118	NATIONAL UNION FIRE INS - INVESCO	631	NUFIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	2	830
25678	0165	E00395	AIG Property Casualty U.S.	National Union Fire Insurance Company of Pittsburgh	10118	NATIONAL UNION FIRE INS - INVESCO	631	NUFIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	81,562
25679	0165	E00395	AIG Property Casualty U.S.	National Union Fire Insurance Company of Pittsburgh	10118	NATIONAL UNION FIRE INS - INVESCO	631	NUFIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	2	135,194
36013	203	E00793	SAI	American General Life Insurance Company	23455	AGLR - WELLS FARGO/WACHOVIA	3857	WNLRWF	25470DAC3	DISCOVERY COMMUNS LLC SR N	USD	12	55	BBB	1	9,500,000
36014	203	E00793	SAI	American General Life Insurance Company	23455	AGLR - WELLS FARGO/WACHOVIA	3857	WNLRWF	25470DAC3	DISCOVERY COMMUNS LLC SR N	USD	12	55	BBB	2	5,000,000
40451	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VALIC - INVESCO	626	VALIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	86,883
42704	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	2	310
42705	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	3	797
42706	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	4	544
42707	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	5	71
42708	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	6	93
42709	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	7	95
42710	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23	USD	34	13	AAA	8	32
43756	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460	VARIABLE ANNUITY LIFE INSURANCE C	3724	VARANN	25470DAC3	DISCOVERY COMMUNS LLC SR N	USD	12	55	BBB	5	5,000,000
51417	L001	E00793	SAI	American General Life Insurance Company	23455	AGL - CHASE	3119	AGAICIPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD	USD	19	55	A	1	1,503,000
51418	L001	E00793	SAI	American General Life Insurance Company	23455	AGL - CHASE	3119	AGAICIPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD	USD	19	55	A	2	2,753,000
64058	L001	E00793	SAI	American General Life Insurance Company	23455	AMERICAN GENERAL LIFE INS CO INVE	624	AGLIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	1	50,601
64059	L001	E00793	SAI	American General Life Insurance Company	23455	AMERICAN GENERAL LIFE INS CO INVE	624	AGLIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term	USD	12	60	B	2	2,074
65099	L001	E00793	SAI	American General Life Insurance Company	23455	AMERICAN GENERAL LIFE INS CO INVE	624	AGLIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	472,152
67437	L001	E00793	SAI	American General Life Insurance Company	23455	AGL - PNC	3788	WNLPNC	25470DAC3	DISCOVERY COMMUNS LLC SR N	USD	12	55	BBB	2	9,225,000
67612	L001	E00793	SAI	American General Life Insurance Company	23455	AGL - PNC	3788	WNLPNC	05565QDA3	BP CAP MKTS PLC SR UNSECD BD	USD	19	55	A	1	4,000,000
76043	L051	E00793	SAI	The United States Life Insurance Company in the City	23539	US LIFE - INVESCO	625	USLIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC In	USD	12	60	B	1	70,882
87920	0329	E00327	U.G.C.	United Guaranty Residential Insurance Company	10154	XUNITED GUARANTY RESIDENTIAL INS	3240	XUGROIAA	05565QDA3	BP CAP MKTS PLC SR UNSECD BD	USD	19	55	A	1	10,000,000

Tax Investment Gain and Loss as of 3Q 2017 with selected samples (Limits removed)

Tax Investment Gain and Loss as of 3Q 2017 (No limit).xlsx - A_2_Tax Investment Gain & Loss

CA-1747480-S01.20

Source File + Tab

	I	L	M	N	O	P	Q	R	T	U	W	AA	AD	AQ	AY	BJ
1	GL Company ID	Portfolio SI Entity Number	Portfolio SI Entity Name	Owning Entity Name	Owning Entity GEMS ID	Portfolio (Source) Long Name	Portfolio (Source) Accting System ID	Portfolio Code (Source)	Sec ID (Primary)	Security Desc	Tax Status DESC	GL Group Code	AIG Derived Rating	Lot Number	Quantity Curr Disp (Txn)	
221638	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		5	8			
221639	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		5	8			
221640	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		5	8			
221641	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221642	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221643	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221644	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221645	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221646	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221647	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221648	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221649	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		6	10			
221650	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	11			
221651	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	11			
221652	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	10			
221653	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	10			
221654	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	11			
221655	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	11			
221656	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	11			
221657	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	10			
221658	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		7	10			
221659	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221660	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221661	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221662	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221663	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221664	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221665	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221666	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
221667	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	31297ANM2	FHLMC GTD PASSTHRU CTF #A23096	34	13 AAA		8	4			
234622	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	25470DAC3	DISCOVERY COMMUNS LLC SR NT 5.C	12	55 BBB		-1				
234623	205	E00793	SAI	The Variable Annuity Life Insurance Company	23460 VARIABLE ANNUITY LIFE INSURANCE C	3724 VARANN	25470DAC3	DISCOVERY COMMUNS LLC SR NT 5.C	12	55 BBB		5	5,000,000			
278018	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - CHASE	3119 AGAIJPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		-1				
278019	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - CHASE	3119 AGAIJPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		-1				
278020	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - CHASE	3119 AGAIJPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		1	1,503,000			
278021	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - CHASE	3119 AGAIJPM	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		2	2,753,000			
402581	L001	E00793	SAI	American General Life Insurance Company	23455 AMERICAN GENERAL LIFE INS CO INVE	624 AGLIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term Loai	12	60 B		1	50,601			
402582	L001	E00793	SAI	American General Life Insurance Company	23455 AMERICAN GENERAL LIFE INS CO INVE	624 AGLIVZ	00214NAB7P	LEARNING CARE GRP 2 INC Term Loai	12	60 B		2	2,074			
405013	L001	E00793	SAI	American General Life Insurance Company	23455 AMERICAN GENERAL LIFE INS CO INVE	624 AGLIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC Initial	12	60 B		1	472,152			
416122	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - PNC	3788 WNLPMC	25470DAC3	DISCOVERY COMMUNS LLC SR NT 5.C	12	55 BBB		-1				
416123	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - PNC	3788 WNLPMC	25470DAC3	DISCOVERY COMMUNS LLC SR NT 5.C	12	55 BBB		2	9,225,000			
416682	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - PNC	3788 WNLPMC	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		-1				
416683	L001	E00793	SAI	American General Life Insurance Company	23455 AGL - PNC	3788 WNLPMC	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		1	4,000,000			
477188	L051	E00793	SAI	The United States Life Insurance Company in the Cit	23539 US LIFE - INVESCO	625 USLIVZ	07368RAB7L	BEACON ROOFING SUPPLY INC Initial	12	60 B		1	70,882			
520789	329	E00327	U.G.C.	United Guaranty Residential Insurance Company	10154 XUNITED GUARANTY RESIDENTIAL INS	3240 XUGROIAA	05565QDA3	BP CAP MKTS PLC SR UNSECD BD 3.5	19	55 A		1	10,000,000			

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1 create table IDRDM.TP39AWPMJSP000 tablespace MSTR_TEMP_DATA as
2 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a15.TXN_TYPE_KEY TXN_TYPE_KEY,
3       a15.TXN_ID TXN_ID,
4       a16.GAAP_REASON_KEY GAAP_REASON_KEY,
5       a15.SEC_IDR_KEY SEC_IDR_KEY,
6       a15.PORT_IDR_KEY PORT_IDR_KEY,
7       a15.PORT_IDR_KEY PORT_IDR_KEY0,
8       a15.SEC_IDR_KEY SEC_IDR_KEY0,
9       a15.TXN_LOT_NUMBER LOT_ID,
10      a15.IS_REVERSED IS_REVERSED,
11      a15.IS_DEFERRED_KEY IS_DEFERRED_KEY,
12      a16.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
13      a15.DM_ID DM_ID,
14      a15.SRC_SYS_CD SRC_SYS_CD,
15      max(a15.TXN_TYPE_KEY) WJXBFS1
16 from IDRDM.FACT_TRANSACTION_TAX a15,
17      IDRDM.FACT_POSITION_SECURITY_LEVEL a16,
18      IDRDM.SMF a17,
19      IDRDM.LU_BASE_ASSET_CLASS a18
20 where a15.DM_ID = a16.DM_ID and
21       a15.PORT_IDR_KEY = a16.PORT_IDR_KEY and
22       a15.SEC_IDR_KEY = a16.SEC_IDR_KEY and
23       a15.DM_ID = a17.DM_ID and
24       a15.SEC_IDR_KEY = a17.SEC_IDR_KEY and
25       a15.DM_ID = a18.DM_ID and
26       a17.BASE_ASSET_CLASS_KEY = a18.BASE_ASSET_CLASS_KEY
27 and (a15.DM_ID in (77738)
28 and a15.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
29 and a15.SRC_SYS_CD in ('NYPAM')
30 and a18.GL_GRP_KEY not in (10466502, 10679541)
31 and a15.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
32 group by a15.TXN_TYPE_KEY,
33       a15.TXN_ID,
34       a16.GAAP_REASON_KEY,
35       a15.SEC_IDR_KEY,
36       a15.PORT_IDR_KEY,
37       a15.PORT_IDR_KEY,
38       a15.SEC_IDR_KEY,
39       a15.TXN_LOT_NUMBER,
40       a15.IS_REVERSED,
41       a15.IS_DEFERRED_KEY,
42       a16.IA_PORT_TYPE_KEY,
43       a15.DM_ID,
44       a15.SRC_SYS_CD
45
46 create table IDRDM.TRNQQJF2JSP001 tablespace MSTR_TEMP_DATA as
47 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a11.TXN_TYPE_KEY TXN_TYPE_KEY,
48       a11.TXN_ID TXN_ID,

```

SQL Code for "Tax Investment Gain and Loss as of 3Q 2017"

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49 a12.GAAP_REASON_KEY  GAAP_REASON_KEY,
50 a11.SEC_IDR_KEY  SEC_IDR_KEY,
51 a11.PORT_IDR_KEY  PORT_IDR_KEY,
52 a11.PORT_IDR_KEY  PORT_IDR_KEY0,
53 a11.SEC_IDR_KEY  SEC_IDR_KEY0,
54 a11.TXN_LOT_NUMBER  LOT_ID,
55 a11.IS_REVERSED  IS_REVERSED,
56 a11.IS_DEFERRED_KEY  IS_DEFERRED_KEY,
57 a12.IA_PORT_TYPE_KEY  IA_PORT_TYPE_KEY,
58 a11.DM_ID  DM_ID,
59 a11.SRC_SYS_CD  SRC_SYS_CD,
60 sum(a11.RLZD_CAP_GAINLOSS_FNC_TAX)  TRANSACTION_REALIZED_CAPITAL_G,
61 sum(((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX) - a11.REALIZED_fx_GAINLOSS_FNC_TAX) * a11.FX_USD_PER_PORT_CCY))
TRANSACTION_BOOK_VALUE_USD_TAX,
62 sum(Case when a11.BOOK_VALUE_FNC_TAX != 0 then ((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.REALIZED_fx_GAINLOSS_FNC_TAX) / a11.
BOOK_VALUE_FNC_TAX) * a11.TAX_CAP_BASIS_FNC_TAX else a11.TAX_CAP_BASIS_FNC_TAX end)  TAX_CAPITAL_BASIS_FNC_TAX_TXN,
63 sum((a11.ORDINARY_INC_AT_DISP_FNC_TAX * a11.FX_USD_PER_PORT_CCY))  ORDINARY_INCOME_AT_DISPOSAL_US,
64 sum((a11.ORIGINAL_PURCHASE_COST_FNC_TAX * a11.FX_USD_PER_PORT_CCY))  TRANSACTION_ORIGINAL_COST_USD_,
65 sum((a11.FX_INC_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY))  REALIZED_fx_GAINLOSS_ON_ORDINA,
66 sum((a11.REALIZED_fx_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY))  TRANSACTION_REALIZED_fx_GAINLO,
67 sum(Case when a11.BOOK_VALUE_FNC_TAX != 0 then ((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.REALIZED_fx_GAINLOSS_FNC_TAX) / a11.
BOOK_VALUE_FNC_TAX) * a11.TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY else a11.TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end)
TAX_CAPITAL_BASIS_USD_TAX_TXN,
68 sum(a11.TXN_QUANTITY_USD)  TRANSACTION_QUANTITY,
69 sum((a11.RLZD_CAP_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY))  TRANSACTION_REALIZED_CAPITAL_1,
70 sum((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX) - a11.REALIZED_fx_GAINLOSS_FNC_TAX))  WJXBFS1,
71 sum(a11.ORDINARY_INC_AT_DISP_FNC_TAX)  WJXBFS2,
72 sum(a11.ORIGINAL_PURCHASE_COST_FNC_TAX)  WJXBFS3,
73 sum(case when a11.TXN_TYPE_KEY = 10028970 then a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.REALIZED_fx_GAINLOSS_FNC_TAX else a11.
NET_PROCEEDS_FNC_TAX end)  WJXBFS4,
74 sum(a11.REALIZED_fx_GAINLOSS_FNC_TAX)  WJXBFS5,
75 sum(a11.FX_INC_GAINLOSS_FNC_TAX)  REALIZED_fx_GAINLOSS_ON_ORDIN1,
76 sum(case when a11.TXN_TYPE_KEY = 10028970 then (a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.REALIZED_fx_GAINLOSS_FNC_TAX) * a11.
FX_USD_PER_PORT_CCY else a11.NET_PROCEEDS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end)  TRANSACTION_PROCEEDS_USD_TAX
77 from  IDRDM.FACT_TRANSACTION_TAX a11,
78 IDRDM.FACT_POSITION_SECURITY_LEVEL a12,
79 IDRDM.SMF a13,
80 IDRDM.LU_BASE_ASSET_CLASS a14
81 where  a11.DM_ID = a12.DM_ID and
82 a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
83 a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
84 a11.DM_ID = a13.DM_ID and
85 a11.SEC_IDR_KEY = a13.SEC_IDR_KEY and
86 a11.DM_ID = a14.DM_ID and
87 a13.BASE_ASSET_CLASS_KEY = a14.BASE_ASSET_CLASS_KEY
88 and  (a11.DM_ID in (77738)
89 and a11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502,
10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518,
10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533,
10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548,
10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978,
10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192, 10372193, 10372194,
10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209,
10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987,
10058152)
90 and a11.SRC_SYS_CD in ('NYPAM')

```

```

91 and a14.GL_GRP_KEY not in (10466502, 10679541)
92 and a11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
93 group by      a11.TXN_TYPE_KEY,
94      a11.TXN_ID,
95      a12.GAAP_REASON_KEY,
96      a11.SEC_IDR_KEY,
97      a11.PORT_IDR_KEY,
98      a11.PORT_IDR_KEY,
99      a11.SEC_IDR_KEY,
100     a11.TXN_LOT_NUMBER,
101     a11.IS_REVERSED,
102     a11.IS_DEFERRED_KEY,
103     a12.IA_PORT_TYPE_KEY,
104     a11.DM_ID,
105     a11.SRC_SYS_CD
106
107 create table IDRDM.TJ9WGSW57MD002 tablespace MSTR_TEMP_DATA as
108 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
109    pa11.TXN_ID TXN_ID,
110    pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
111    pa11.SEC_IDR_KEY SEC_IDR_KEY,
112    pa11.PORT_IDR_KEY PORT_IDR_KEY,
113    pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
114    pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
115    pa11.LOT_ID LOT_ID,
116    pa11.IS_REVERSED IS_REVERSED,
117    pa11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
118    pa11.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
119    pa11.DM_ID DM_ID,
120    pa11.SRC_SYS_CD SRC_SYS_CD,
121    pa11.WJXBFS1 WJXBFS1,
122    pa12.TRANSACTION_REALIZED_CAPITAL_G TRANSACTION_REALIZED_CAPITAL_G,
123    pa12.TRANSACTION_BOOK_VALUE_USD_TAX TRANSACTION_BOOK_VALUE_USD_TAX,
124    pa12.TAX_CAPITAL_BASIS_FNC_TAX_TXN TAX_CAPITAL_BASIS_FNC_TAX_TXN,
125    pa12.ORDINARY_INCOME_AT_DISPOSAL_US ORDINARY_INCOME_AT_DISPOSAL_US,
126    pa12.TRANSACTION_ORIGINAL_COST_USD_ TRANSACTION_ORIGINAL_COST_USD_,
127    pa12.REALIZED_FX_GAINLOSS_ON_ORDINA REALIZED_FX_GAINLOSS_ON_ORDINA,
128    pa12.TRANSACTION_REALIZED_FX_GAINLO TRANSACTION_REALIZED_FX_GAINLO,
129    pa12.TAX_CAPITAL_BASIS_USD_TAX_TXN TAX_CAPITAL_BASIS_USD_TAX_TXN,
130    pa12.TRANSACTION_QUANTITY TRANSACTION_QUANTITY,
131    pa12.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_1,
132    pa12.WJXBFS1 WJXBFS2,
133    pa12.WJXBFS2 WJXBFS3,
134    pa12.WJXBFS3 WJXBFS4,
135    pa12.WJXBFS4 WJXBFS5,
136    pa12.WJXBFS5 WJXBFS6,
137    pa12.REALIZED_FX_GAINLOSS_ON_ORDIN1 REALIZED_FX_GAINLOSS_ON_ORDIN1
138 from IDRDM.TP39AWPMJSP000      pa11,
139 IDRDM.TRNQQJF2JSP001      pa12
140 where pa11.DM_ID = pa12.DM_ID and
141 pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
142 pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
143 pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
144 pa11.IS_REVERSED = pa12.IS_REVERSED and
145 pa11.LOT_ID = pa12.LOT_ID and
146 pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
147 pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and

```

TJ9WGSW57MD002 =
TP39AWPMJSP000 (FACT_TRANSACTION_TAX+FACT_POSITION_SECURITY_LEVEL+SMF+
LU_BASE_ASSET_CLASS)
+
TRNQQJF2JSP001 (FACT_TRANSACTION_TAX+FACT_POSITION_SECURITY_LEVEL+SMF+
LU_BASE_ASSET_CLASS)

```

148     pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
149     pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
150     pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
151     pa11.TXN_ID = pa12.TXN_ID and
152     pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
153
154 create table IDRDM.TZCILL12ZSP003 tablespace MSTR_TEMP_DATA as
155 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.TXN_TYPE_KEY TXN_TYPE_KEY,
156     a13.TXN_ID TXN_ID,
157     a12.GAAP_REASON_KEY GAAP_REASON_KEY,
158     a12.SEC_IDR_KEY SEC_IDR_KEY,
159     a12.PORT_IDR_KEY PORT_IDR_KEY,
160     a13.PORT_IDR_KEY PORT_IDR_KEY0,
161     a13.SEC_IDR_KEY SEC_IDR_KEY0,
162     a13.TXN_LOT_NUMBER LOT_ID,
163     a13.IS_REVERSED IS_REVERSED,
164     a13.IS_DEFERRED_KEY IS_DEFERRED_KEY,
165     a12.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
166     a12.DM_ID DM_ID,
167     a13.SRC_SYS_CD SRC_SYS_CD,
168     max(a13.IS_REVERSED) WJXBFS1
169 from IDRDM.FACT_TRANSACTION_TAX a13,
170 IDRDM.FACT_POSITION_SECURITY_LEVEL a12,
171 IDRDM.SMF a14,
172 IDRDM.LU_BASE_ASSET_CLASS a15
173 where a13.DM_ID = a12.DM_ID and
174     a13.PORT_IDR_KEY = a12.PORT_IDR_KEY and
175     a13.SEC_IDR_KEY = a12.SEC_IDR_KEY and
176     a13.DM_ID = a14.DM_ID and
177     a13.SEC_IDR_KEY = a14.SEC_IDR_KEY and
178     a13.DM_ID = a15.DM_ID and
179     a14.BASE_ASSET_CLASS_KEY = a15.BASE_ASSET_CLASS_KEY
180 and (a12.DM_ID in (77738)
181 and a13.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502, ↵
10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518, ↵
10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, ↵
10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, ↵
10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, ↵
10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141, ↵
10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192, 10372193, 10372194, ↵
10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209, ↵
10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, ↵
10058152)
182 and a13.SRC_SYS_CD in ('NYPAM')
183 and a15.GL_GRP_KEY not in (10466502, 10679541)
184 and a13.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
185 group by a13.TXN_TYPE_KEY,
186     a13.TXN_ID,
187     a12.GAAP_REASON_KEY,
188     a12.SEC_IDR_KEY,
189     a12.PORT_IDR_KEY,
190     a13.PORT_IDR_KEY,
191     a13.SEC_IDR_KEY,
192     a13.TXN_LOT_NUMBER,
193     a13.IS_REVERSED,
194     a13.IS_DEFERRED_KEY,
195     a12.IA_PORT_TYPE_KEY,

```

```

196     a12.DM_ID,
197     a13.SRC_SYS_CD
198
199 create table IDRDM.T8XD0NIYZSP004 tablespace MSTR_TEMP_DATA as
200 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a14.TXN_TYPE_KEY TXN_TYPE_KEY,
201     a14.TXN_ID TXN_ID,
202     a15.GAAP_REASON_KEY GAAP_REASON_KEY,
203     a14.SEC_IDR_KEY SEC_IDR_KEY,
204     a14.PORT_IDR_KEY PORT_IDR_KEY,
205     a14.PORT_IDR_KEY PORT_IDR_KEY0,
206     a14.SEC_IDR_KEY SEC_IDR_KEY0,
207     a14.TXN_LOT_NUMBER LOT_ID,
208     a14.IS_REVERSED IS_REVERSED,
209     a14.IS_DEFERRED_KEY IS_DEFERRED_KEY,
210     a15.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
211     a14.DM_ID DM_ID,
212     a14.SRC_SYS_CD SRC_SYS_CD,
213     max(a14.RLZD_SHORTLONG_KEY_TAX) WJXBFS1
214 from IDRDM.FACT_TRANSACTION_TAX a14,
215 IDRDM.FACT_POSITION_SECURITY_LEVEL a15,
216 IDRDM.SMF a16,
217 IDRDM.LU_BASE_ASSET_CLASS a17
218 where a14.DM_ID = a15.DM_ID and
219     a14.PORT_IDR_KEY = a15.PORT_IDR_KEY and
220     a14.SEC_IDR_KEY = a15.SEC_IDR_KEY and
221     a14.DM_ID = a16.DM_ID and
222     a14.SEC_IDR_KEY = a16.SEC_IDR_KEY and
223     a14.DM_ID = a17.DM_ID and
224     a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY
225 and (a14.DM_ID in (77738)
226 and a14.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502,
10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518,
10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533,
10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548,
10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978,
10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192, 10372193, 10372194,
10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209,
10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987,
10058152)
227 and a14.SRC_SYS_CD in ('NYPAM')
228 and a17.GL_GRP_KEY not in (10466502, 10679541)
229 and a14.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
230 group by a14.TXN_TYPE_KEY,
231     a14.TXN_ID,
232     a15.GAAP_REASON_KEY,
233     a14.SEC_IDR_KEY,
234     a14.PORT_IDR_KEY,
235     a14.PORT_IDR_KEY,
236     a14.SEC_IDR_KEY,
237     a14.TXN_LOT_NUMBER,
238     a14.IS_REVERSED,
239     a14.IS_DEFERRED_KEY,
240     a15.IA_PORT_TYPE_KEY,
241     a14.DM_ID,
242     a14.SRC_SYS_CD
243

```

```

244 create table IDRDM.TEY6ZQFYZMD005 tablespace MSTR_TEMP_DATA as
245 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
246   pa11.TXN_ID TXN_ID,
247   pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
248   pa11.SEC_IDR_KEY SEC_IDR_KEY,
249   pa11.PORT_IDR_KEY PORT_IDR_KEY,
250   pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
251   pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
252   pa11.LOT_ID LOT_ID,
253   pa11.IS_REVERSED IS_REVERSED,
254   pa11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
255   pa11.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
256   pa11.DM_ID DM_ID,
257   pa11.SRC_SYS_CD SRC_SYS_CD,
258   pa11.WJXBFS1 WJXBFS1,
259   pa12.WJXBFS1 WJXBFS2
260 from IDRDM.TZCILL12ZSP003 pa11,
261 IDRDM.T8XD0NIYZSP004 pa12
262 where pa11.DM_ID = pa12.DM_ID and
263   pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
264   pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
265   pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
266   pa11.IS_REVERSED = pa12.IS_REVERSED and
267   pa11.LOT_ID = pa12.LOT_ID and
268   pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
269   pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and
270   pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
271   pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
272   pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
273   pa11.TXN_ID = pa12.TXN_ID and
274   pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
275
276 create table IDRDM.TLOAHTUORMD006 tablespace MSTR_TEMP_DATA as
277 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a12.SEC_TAX_STATUS_KEY TAX_STATUS,
278   a12.SEC_IDR_KEY SEC_IDR_KEY,
279   a12.DM_ID DM_ID,
280   max(a12.SEC_TAX_STATUS_KEY) WJXBFS1
281 from IDRDM.SMF a12
282 where a12.DM_ID in (77738)
283 group by a12.SEC_TAX_STATUS_KEY,
284   a12.SEC_IDR_KEY,
285   a12.DM_ID
286
287 create table IDRDM.TF5FOTEQ3MD007 tablespace MSTR_TEMP_DATA as
288 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.SEC_IDR_KEY SEC_IDR_KEY,
289   a12.DM_ID DM_ID,
290   max(a12.GL_GRP_KEY) WJXBFS1
291 from IDRDM.LU_BASE_ASSET_CLASS a12,
292 IDRDM.SMF a13
293 where a12.BASE_ASSET_CLASS_KEY = a13.BASE_ASSET_CLASS_KEY and
294   a12.DM_ID = a13.DM_ID
295   and (a12.DM_ID in (77738)
296   and a12.GL_GRP_KEY not in (10466502, 10679541))
297 group by a13.SEC_IDR_KEY,
298   a12.DM_ID
299
300 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ distinct a112.SOURCE_SYSTEM_PORT_CODE SOURCE_SYSTEM_PORT_CODE,

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Final Query

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301 a16.SEC_IDR_KEY ID_PRIMARY,
302 a16.IDR_SEC_ID ID_PRIMARY0,
303 pa11.SEC_IDR_KEY SEC_IDR_KEY,
304 a16.SECURITY_LONG_NAME SECURITY_LONG_NAME,
305 a16.SEC_DESC SEC_DESC_2,
306 a16.BB_LONG_CO_NAME BB_LONG_CO_NAME,
307 pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
308 a125.TXN_TYPE_SD TXN_TYPE_SD,
309 a125.TXN_TYPE_LD TXN_TYPE_LD,
310 a19.BASE_BUSINESS_UNIT_KEY BASE_BUSINESS_UNIT_KEY,
311 a140.LEGAL_ENTITY_NAME LEGAL_ENTITY_NAME,
312 a140.GEMS_ID GEMS_ID,
313 a16.CNTRY_DOMICILE_KEY CNTRY_DOMICILE_KEY,
314 a139.CNTRY_DOMICILE_SD CNTRY_DOMICILE_SD,
315 pa11.IS_REVERSED IS_REVERSED,
316 pa11.PORT_IDR_KEY PORT_IDR_KEY,
317 a112.SOURCE_SYSTEM_PORT_CODE SOURCE_SYSTEM_PORT_CODE0,
318 a112.PORTFOLIO_LONG_NAME PORTFOLIO_LONG_NAME,
319 a112.SOURCE_SYSTEM_PORT_ID SOURCE_SYSTEM_PORT_ID,
320 pa11.TXN_ID TXN_ID,
321 a16.GFR_ASSET_TYPE_KEY SI_CLASS_L4_KEY,
322 a131.SI_CLASS_L4_SD SI_CLASS_L4_SD,
323 pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
324 pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
325 pa11.LOT_ID LOT_ID,
326 a113.LOT_NUM LOT_NUM,
327 pa11.SRC_SYS_CD SRC_SYS_CD,
328 a120.SRC_SYS_DESC SRC_SYS_DESC,
329 a112.PORTFOLIO_STATUS_CODE PORTFOLIO_STATUS_CODE,
330 a118.IS_ON_GAAP_BS_KEY GAAP_BS_L2_BS_KEY,
331 a137.IS_ON_GAAP_BS_LD GAAP_BS_L2_BS_SD,
332 a118.IS_PORT_ON_GAAP_SEG_VW_KEY IS_ON_SGAAP_BS_KEY,
333 a138.IS_PORT_ON_GAAP_SEG_VW_LD IS_ON_SGAAP_BS_LD,
334 a19.GL_COMPANY_ID_KEY SAP_CO_CD,
335 a135.GL_COMPANY_ID_SD GL_COMPANY_ID_SD,
336 a112.PORT_CCY_KEY PORT_CCY_KEY,
337 a129.PORT_CCY_SD PORT_CCY_SD,
338 a110.SI_ENTITY_KEY CORP SEG L2 SI_ENTITY_KEY,
339 a141.SI_ENTITY_SD CORP SEG L2 SI_ENTITY_SD,
340 a141.SI_ENTITY_LD CORP SEG L2 SI_ENTITY_LD,
341 a110.GFR_REGION_KEY GAAP FIN RPTG REGION L2 KEY,
342 a134.GFR_REGION_SD GAAP FIN RPTG REGION L2 SD,
343 a16.SEC_IDR_KEY SOURCE_SYSTEM_SECURITY_ID,
344 a16.IDR_SEC_ID IDR_SEC_ID,
345 a16.SEC_CCY_KEY SEC_CCY_KEY,
346 a142.SEC_CCY_SD SEC_CCY_SD,
347 a17.GL_GRP_KEY GL GROUP L2 GL_GRP_KEY,
348 a136.GL_GRP_LD GL GROUP L2 GL_GRP_SD,
349 a136.GL_GRP_SD GL_GRP_SD,
350 a115.GFR_MAT_BAND_KEY BOND MATURITY_BAND_KEY,
351 a132.GFR_MAT_BAND_LD BOND MATURITY_BAND_SD,
352 a117.IA_PRICE_SRC_CAT_KEY IA PRICE_SRC_CAT_KEY,
353 a133.IA_PRICE_SRC_CAT_SD IA PRICE_SRC_CAT_SD,
354 a18.RTG_AIG_DERIVED_KEY RTG AIG STD KEY,
355 a127.RTG_AIG_DERIVED_SD RTG AIG STD SD,
356 a17.GAAP_AC_1_KEY GAAP AC L6 GAAP_AC1_KEY,
357 a150.GAAP_AC_1_LD GAAP AC 1 LD,

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0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_FX_GAINLO END) AS
400 NUMBER) WJXBFS6,
CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_USD_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN
0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TAX_CAPITAL BASIS_USD_TAX_TXN END) AS
NUMBER) WJXBFS7,
401 CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN
0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_QUANTITY END) AS NUMBER)
WJXBFS8,
402 pa11.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_G,
403 (CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) =10622379 AND CAST(pa15.WJXBFS1 AS NUMBER) = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR
CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER)*0.4) WHEN CAST(pa12.WJXBFS2 AS
NUMBER) = 10625712 THEN CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND
pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0
AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0
THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.
TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER) ELSE 0 END) WJXBFS9,
404 (CASE WHEN (pa14.WJXBFS1 = 10622379 AND pa15.WJXBFS1 = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) =
61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0
AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.
.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.
WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER)*0.6) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625711 THEN CAST((CASE WHEN (CAST(pa14.
WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.
TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as
number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS
NUMBER) ELSE 0 END) WJXBFSa
405 from IDRDM.TJ9WGSW57MD002 pa11,
406 IDRDM.TEY6ZQFYZMD005 pa12,
407 IDRDM.TRNQQJF2JSP001 pa13,
408 IDRDM.TLOAHTUORMD006 pa14,
409 IDRDM.TF5FOTEQ3MD007 pa15,
410 IDRDM.SMF a16,
411 IDRDM.LU_BASE_ASSET_CLASS a17,
412 IDRDM.LU_RTG_AIG_STD a18,
413 IDRDM.PMF_ACCOUNTING_PORTFOLIO a19,
414 IDRDM.LU_BASE_BUSINESS_UNIT a10,
415 IDRDM.LU_FT_SECTOR_SEC a111,
416 IDRDM.PMF a112,
417 IDRDM.ALL_LOTS a113,
418 IDRDM.LU_BASE_MATURITY_BAND a114,
419 IDRDM.LU_MATURITY_BAND_1 a115,
420 IDRDM.FAS157_RESULTS a116,
421 IDRDM.LU_GFR_FAS157_PRICE_SRC a117,
422 IDRDM.LU_GAAP_ACCT_TYPE a118,
423 IDRDM.LU_SEC_TAX_STATUS a119,
424 IDRDM.DM_HLD_SOURCE_SYSTEM a120,
425 IDRDM.DATA_MART_DISPLAY a121,
426 IDRDM.LU_IA_PORT_TYPE a122,
427 IDRDM.LU_IS_DEFERRED a123,
428 IDRDM.LU_IA_CREDIT_IMPRD_RSN_CD a124,
429 IDRDM.LU_TXN_TYPE a125,

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430 IDRDM.LU_COLLATERAL_TYPE    a126,
431 IDRDM.LU_RTG_AIG_DERIVED   a127,
432 IDRDM.LU_TRANCHE          a128,
433 IDRDM.LU_PORT_CCY         a129,
434 IDRDM.LU_GAAP_AC_3        a130,
435 IDRDM.LU_SI_CLASS_L4      a131,
436 IDRDM.LU_GFR_MAT_BAND     a132,
437 IDRDM.LU_IA_PRICE_SRC_CAT a133,
438 IDRDM.LU_GFR_REGION       a134,
439 IDRDM.LU_GL_COMPANY_ID    a135,
440 IDRDM.LU_GL_GRP           a136,
441 IDRDM.LU_IS_ON_GAAP_BS    a137,
442 IDRDM.LU_IS_PORT_ON_GAAP_SEG_VW a138,
443 IDRDM.LU_CNTRY_DOMICILE   a139,
444 IDRDM.PMF_BASE_BUSINESS_UNIT a140,
445 IDRDM.LU_SI_ENTITY        a141,
446 IDRDM.LU_SEC_CCY          a142,
447 IDRDM.LU_COLLATERAL_MINOR a143,
448 IDRDM.LU CORPORATE_SEGMENT_4 a144,
449 IDRDM.LU_FI_SECTOR_4      a145,
450 IDRDM.LU_GAAP_AC_2        a146,
451 IDRDM.LU_IS_SEC_TAXABLE   a147,
452 IDRDM.LU_COLLATERAL_MAJOR a148,
453 IDRDM.LU CORPORATE_SEGMENT_3 a149,
454 IDRDM.LU_GAAP_AC_1        a150
455 where  pa11.DM_ID = pa12.DM_ID and
456 pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
457 pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
458 pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
459 pa11.IS_REVERSED = pa12.IS_REVERSED and
460 pa11.LOT_ID = pa12.LOT_ID and
461 pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
462 pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and
463 pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
464 pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
465 pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
466 pa11.TXN_ID = pa12.TXN_ID and
467 pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY and
468 pa11.DM_ID = pa13.DM_ID and
469 pa11.GAAP_REASON_KEY = pa13.GAAP_REASON_KEY and
470 pa11.IA_PORT_TYPE_KEY = pa13.IA_PORT_TYPE_KEY and
471 pa11.IS_DEFERRED_KEY = pa13.IS_DEFERRED_KEY and
472 pa11.IS_REVERSED = pa13.IS_REVERSED and
473 pa11.LOT_ID = pa13.LOT_ID and
474 pa11.PORT_IDR_KEY = pa13.PORT_IDR_KEY and
475 pa11.PORT_IDR_KEY0 = pa13.PORT_IDR_KEY0 and
476 pa11.SEC_IDR_KEY = pa13.SEC_IDR_KEY and
477 pa11.SEC_IDR_KEY0 = pa13.SEC_IDR_KEY0 and
478 pa11.SRC_SYS_CD = pa13.SRC_SYS_CD and
479 pa11.TXN_ID = pa13.TXN_ID and
480 pa11.TXN_TYPE_KEY = pa13.TXN_TYPE_KEY and
481 pa11.DM_ID = pa14.DM_ID and
482 pa11.SEC_IDR_KEY = pa14.SEC_IDR_KEY and
483 pa11.DM_ID = pa15.DM_ID and
484 pa11.SEC_IDR_KEY = pa15.SEC_IDR_KEY and
485 pa11.DM_ID = a16.DM_ID and
486 pa11.SEC_IDR_KEY = a16.SEC_IDR_KEY and

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487 a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY and
488 pa11.DM_ID = a17.DM_ID and
489 a16.AIG_DERIVED_RATING_KEY = a18.RTG_AIG_STD_KEY and
490 pa11.DM_ID = a18.DM_ID and
491 pa11.DM_ID = a19.DM_ID and
492 pa11.PORT_IDR_KEY = a19.PMF_PORT_ID and
493 a19.BASE_BUSINESS_UNIT_KEY = a110.BASE_BUSINESS_UNIT_KEY and
494 pa11.DM_ID = a110.DM_ID and
495 a16.FI_SECTOR_SEC_BASE_LEVEL_KEY = a111.FI_SECTOR_SEC_KEY and
496 pa11.DM_ID = a111.DM_ID and
497 pa11.DM_ID = a112.DM_ID and
498 pa11.PORT_IDR_KEY = a112.PORT_IDR_KEY and
499 pa11.DM_ID = a113.DM_ID and
500 pa11.LOT_ID = a113.LOT_NUM and
501 pa11.PORT_IDR_KEY = a113.PORT_IDR_KEY and
502 pa11.PORT_IDR_KEY0 = a113.PORT_IDR_KEY and
503 pa11.SEC_IDR_KEY = a113.SEC_IDR_KEY and
504 pa11.SEC_IDR_KEY0 = a113.SEC_IDR_KEY and
505 a113.BASE_MATURITY_BAND_KEY = a114.BASE_MATURITY_BAND_KEY and
506 pa11.DM_ID = a114.DM_ID and
507 a114.MATURITY_BAND_1_KEY = a115.MATURITY_BAND_1_KEY and
508 pa11.DM_ID = a115.DM_ID and
509 pa11.DM_ID = a116.DM_ID and
510 pa11.SEC_IDR_KEY = a116.SEC_IDR_KEY and
511 a116.IA_FAS157_PRICE_SRC_KEY = a117.FAS157_PRICE_SRC_KEY and
512 pa11.DM_ID = a117.DM_ID and
513 a19.GAAP_ACCT_TYPE_KEY = a118.GAAP_ACCT_TYPE_KEY and
514 pa11.DM_ID = a118.DM_ID and
515 pa11.DM_ID = a119.DM_ID and
516 pa14.TAX_STATUS = a119.SEC_TAX_STATUS_KEY and
517 pa11.SRC_SYS_CD = a120.SRC_SYS_CD and
518 pa11.DM_ID = a121.DM_ID and
519 pa11.DM_ID = a122.DM_ID and
520 pa11.IA_PORT_TYPE_KEY = a122.IA_PORT_TYPE_KEY and
521 pa11.DM_ID = a123.DM_ID and
522 pa11.IS_DEFERRED_KEY = a123.YES_NO_KEY and
523 pa11.DM_ID = a124.DM_ID and
524 pa11.GAAP_REASON_KEY = a124.IA_CREDIT_IMPRD_RSN_CD_KEY and
525 pa11.DM_ID = a125.DM_ID and
526 pa11.TXN_TYPE_KEY = a125.TXN_TYPE_KEY and
527 a17.COLLATERAL_TYPE_KEY = a126.COLLATERAL_TYPE_KEY and
528 pa11.DM_ID = a126.DM_ID and
529 a18.RTG_AIG_DERIVED_KEY = a127.RTG_AIG_DERIVED_KEY and
530 pa11.DM_ID = a127.DM_ID and
531 a16.TRANCHE_KEY = a128.TRANCHE_KEY and
532 pa11.DM_ID = a128.DM_ID and
533 a112.PORT_CCY_KEY = a129.PORT_CCY_KEY and
534 pa11.DM_ID = a129.DM_ID and
535 a17.GAAP_AC_3_KEY = a130.GAAP_AC_3_KEY and
536 pa11.DM_ID = a130.DM_ID and
537 a16.GFR_ASSET_TYPE_KEY = a131.SI_CLASS_L4_KEY and
538 pa11.DM_ID = a131.DM_ID and
539 a115.GFR_MAT_BAND_KEY = a132.GFR_MAT_BAND_KEY and
540 pa11.DM_ID = a132.DM_ID and
541 a117.IA_PRICE_SRC_CAT_KEY = a133.IA_PRICE_SRC_CAT_KEY and
542 pa11.DM_ID = a133.DM_ID and
543 a110.GFR_REGION_KEY = a134.GFR_REGION_KEY and

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544 pa11.DM_ID = a134.DM_ID and
545 a19.GL_COMPANY_ID_KEY = a135.GL_COMPANY_ID_KEY and
546 pa11.DM_ID = a135.DM_ID and
547 a17.GL_GRP_KEY = a136.GL_GRP_KEY and
548 pa11.DM_ID = a136.DM_ID and
549 a118.IS_ON_GAAP_BS_KEY = a137.IS_ON_GAAP_BS_KEY and
550 pa11.DM_ID = a137.DM_ID and
551 a118.IS_PORT_ON_GAAP_SEG_VW_KEY = a138.IS_PORT_ON_GAAP_SEG_VW_KEY and
552 pa11.DM_ID = a138.DM_ID and
553 a16.CNTRY_DOMICILE_KEY = a139.CNTRY_DOMICILE_KEY and
554 pa11.DM_ID = a139.DM_ID and
555 a19.BASE_BUSINESS_UNIT_KEY = a140.BASE_BUSINESS_UNIT_KEY and
556 pa11.DM_ID = a140.DM_ID and
557 a110.SI_ENTITY_KEY = a141.SI_ENTITY_KEY and
558 pa11.DM_ID = a141.DM_ID and
559 a16.SEC_CCY_KEY = a142.SEC_CCY_KEY and
560 pa11.DM_ID = a142.DM_ID and
561 a17.COLLATERAL_MINOR_KEY = a143.COLLATERAL_MINOR_KEY and
562 pa11.DM_ID = a143.DM_ID and
563 a110.CORPORATE_SEGMENT_4_KEY = a144.CORPORATE_SEGMENT_4_KEY and
564 pa11.DM_ID = a144.DM_ID and
565 a111.FI_SECTOR_4_KEY = a145.FI_SECTOR_4_KEY and
566 pa11.DM_ID = a145.DM_ID and
567 a17.GAAP_AC_2_KEY = a146.GAAP_AC_2_KEY and
568 pa11.DM_ID = a146.DM_ID and
569 a119.IS_SEC_TAXABLE_KEY = a147.IS_SEC_TAXABLE_KEY and
570 pa11.DM_ID = a147.DM_ID and
571 a17.COLLATERAL_MAJOR_KEY = a148.COLLATERAL_MAJOR_KEY and
572 pa11.DM_ID = a148.DM_ID and
573 a110.CORPORATE_SEGMENT_3_KEY = a149.CORPORATE_SEGMENT_3_KEY and
574 pa11.DM_ID = a149.DM_ID and
575 a17.GAAP_AC_1_KEY = a150.GAAP_AC_1_KEY and
576 pa11.DM_ID = a150.DM_ID
577 and (pa11.DM_ID in (77738)
578 and pa11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502,
10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518,
10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533,
10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548,
10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978,
10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192, 10372193, 10372194,
10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209,
10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10323839, 10028987,
10058152)
579 and pa11.SRC_SYS_CD in ('NYPAM')
580 and a17.GL_GRP_KEY not in (10466502, 10679541)
581 and pa11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
582 and (((((((ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as
number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS2 END) AS NUMBER)) + ABS(CAST((CASE
WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN
pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0
AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS3 END) AS NUMBER))) + ABS(CAST((CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS4 END) AS NUMBER))) + ABS(CAST((CASE WHEN ABS(pa11.
TRANSACTION REALIZED CAPITAL G) = 0 AND ABS(pa11.TAX CAPITAL BASIS FNC TAX TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.

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TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.WJXBFS5 END) AS NUMBER))) + ABS(ABS(CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN END) AS NUMBER))) + ABS(ABS(CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS6 END) AS NUMBER))) + ABS(ABS(CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS6 END) AS NUMBER))) + ABS(ABS(CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.REALIZED_FX_GAINLOSS_ON_ORDIN1 END) AS NUMBER))) + ABS(ABS(CASE WHEN (pa14.WJXBFS1
= 10622379 AND pa15.WJXBFS1 = 10466510) THEN (CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0
AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0
THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.
TRANSACTION_REALIZED_CAPITAL_G END) AS NUMBER)*0.6) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625711 THEN CAST((CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G END) AS NUMBER)*0.4) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625712 THEN CAST((CASE WHEN ABS(pa11.
TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.
TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND
cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G END) AS NUMBER)) <> 0.0)

```

583

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584 drop table IDRDM.TP39AWPMJSP000 purge
585
586 drop table IDRDM.TRNQQJF2JSP001 purge
587
588 drop table IDRDM.TJ9WGSW57MD002 purge
589
590 drop table IDRDM.TZCILL12ZSP003 purge
591
592 drop table IDRDM.T8XD0NIYZSP004 purge
593
594 drop table IDRDM.TEY6ZQFYZMD005 purge
595
596 drop table IDRDM.TLOAHTUORMD006 purge
597
598 drop table IDRDM.TF5FOTEQ3MD007 purge
599
600 [Analytical engine calculation steps:
601   1. Perform dynamic aggregation over <Sec ID, Txn Type (Source), Is Reversed (Txn), Txn ID>
602
603
604
605   select  [AIG Collateral Type]@[COLLATERAL_TYPE_KEY],
606           [AIG Collateral Type]@[COLLATERAL_TYPE_LD],
607           [AIG Derived Rating]@[RTG_AIG_STD_KEY],
608           [AIG Derived Rating]@[RTG_AIG_STD_SD],
609           [AIG Tranche Type]@[TRANCHE_KEY],
610           [AIG Tranche Type]@[TRANCHE_LD],
611           [Acctng System]@[SRC_SYS_CD],
612           [Acctng System]@[SRC_SYS_DESC],
613           [Collateral Major]@[COLLATERAL_MAJOR_KEY],
614           [Collateral Major]@[COLLATERAL_MAJOR_LD],

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615 [Collateral Minor]@[COLLATERAL_MINOR_KEY],
616 [Collateral Minor]@[COLLATERAL_MINOR_LD],
617 [Corporate Segment 3]@[CORP_SEG_L5_CS3_KEY],
618 [Corporate Segment 3]@[CORP_SEG_L5_CS3_SD],
619 [Corporate Segment 4]@[CORP_SEG_L6_CS4_KEY],
620 [Corporate Segment 4]@[CORP_SEG_L6_CS4_SD],
621 [DataMart]@[DM_ID],
622 [DataMart]@[MS_DM_TYPE_DESC],
623 [DataMart]@[MS_AS_OF_DATE],
624 [DataMart]@[MS_AS_AT_DATE],
625 [DataMart]@[MS_ORIG_ADJ_DESC],
626 [FI Sector Sec 4]@[LVL_4_KEY],
627 [FI Sector Sec 4]@[LVL_4_SD],
628 [FI Sector Sec 5]@[FI_SECTOR_SEC_BASE_LEVEL_KEY],
629 [FI Sector Sec 5]@[FI_SECTOR_SEC_BASE_LEVEL_SD],
630 [Functional Ccy (Source)]@[PORT_CCY_KEY],
631 [Functional Ccy (Source)]@[PORT_CCY_SD],
632 [GAAP Asset Class 1]@[GAAP_AC_L6_GAAP_AC1_KEY],
633 [GAAP Asset Class 1]@[GAAP_AC_1_LD],
634 [GAAP Asset Class 2]@[GAAP_AC_L5_GAAP_AC2_KEY],
635 [GAAP Asset Class 2]@[GAAP_AC_2_LD],
636 [GAAP Asset Class 3]@[GAAP_AC_L4_GAAP_AC3_KEY],
637 [GAAP Asset Class 3]@[GAAP_AC_3_LD],
638 [GFR Asset Type]@[SI_CLASS_L4_KEY],
639 [GFR Asset Type]@[SI_CLASS_L4_SD],
640 [GFR Maturity Band]@[BOND_MATURITY_BAND_KEY],
641 [GFR Maturity Band]@[BOND_MATURITY_BAND_SD],
642 [GFR Portfolio Type Override 2]@[IA_PORT_TYPE_KEY],
643 [GFR Portfolio Type Override 2]@[IA_PORT_TYPE_SD],
644 [GFR Price Source Group]@[IA_PRICE_SRC_CAT_KEY],
645 [GFR Price Source Group]@[IA_PRICE_SRC_CAT_SD],
646 [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_KEY],
647 [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_SD],
648 [GL Company ID]@[SAP_CO_CD],
649 [GL Company ID]@[GL_COMPANY_ID_SD],
650 [GL Group]@[GL_GROUP_L2_GL_GRP_KEY],
651 [GL Group]@[GL_GROUP_L2_GL_GRP_SD],
652 [GL Group]@[GL_GRP_SD],
653 [Is Gain/Loss Deferred Tax (Txn)]@[IS_DEFERRED_KEY],
654 [Is Gain/Loss Deferred Tax (Txn)]@[YES_NO_LD],
655 [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_KEY],
656 [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_SD],
657 [Is Port on GAAP Consol Segment View]@[IS_ON_SGAAP_BS_KEY],
658 [Is Port on GAAP Consol Segment View]@[IS_ON_SGAAP_BS_LD],
659 [Is Sec Taxable]@[IS_SEC_TAXABLE_KEY],
660 [Is Sec Taxable]@[IS_SEC_TAXABLE_SD],
661 [Issuer Cntry of Domicile (Source)]@[CNTRY_DOMICILE_KEY],
662 [Issuer Cntry of Domicile (Source)]@[CNTRY_DOMICILE_SD],
663 [Lot Number]@[PORT_IDR_KEY],
664 [Lot Number]@[SEC_IDR_KEY],
665 [Lot Number]@[LOT_ID],
666 [Lot Number]@[LOT_NUM],
667 [Owning Entity]@[BASE_BUSINESS_UNIT_KEY],
668 [Owning Entity]@[LEGAL_ENTITY_NAME],
669 [Owning Entity]@[GEMS_ID],
670 [Portfolio (Source)]@[PORT_IDR_KEY],
671 [Portfolio (Source)]@[SOURCE_SYSTEM_PORT_CODE],

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672 [Portfolio (Source)]@[PORTFOLIO_LONG_NAME],
673 [Portfolio (Source)]@[SOURCE_SYSTEM_PORT_ID],
674 [Portfolio Code (Source)]@[SOURCE_SYSTEM_PORT_CODE],
675 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_KEY],
676 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_SD],
677 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_LD],
678 [Portfolio Status]@[PORTFOLIO_STATUS_CODE],
679 [Sec ID (Primary)]@[SOURCE_SYSTEM_SECURITY_ID],
680 [Sec ID (Primary)]@[IDR_SEC_ID],
681 [Security Ccy (Source)]@[SEC_CCY_KEY],
682 [Security Ccy (Source)]@[SEC_CCY_SD],
683 [Security Desc]@[SEC_IDR_KEY],
684 [Security Desc]@[SECURITY_LONG_NAME],
685 [Security Desc]@[SEC_DESC_2],
686 [Security Desc]@[BB_LONG_CO_NAME],
687 [Security+Portfolio Credit Impairment Flag GAAP]@[GAAP_REASON_KEY],
688 [Security+Portfolio Credit Impairment Flag GAAP]@[IA_CREDIT_IMPRD_RSN_CD_SD],
689 [Tax Status]@[TAX_STATUS],
690 [Tax Status]@[SEC_TAX_STATUS_SD],
691 [Tax Status]@[SEC_TAX_STATUS_SD],
692 sum([Quantity Curr Disp (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
693 sum([Proceeds Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
694 sum([Orig Cost Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
695 sum([Book Value Curr Disp USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number], [Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
696 sum([Tax Capital Basis Curr Disp USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
697 sum([Ord Inc at Disposal Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number], [Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
698 sum([Rlzd FX G/L on Ord Inc Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
699 sum([Rlzd FX G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number], [Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
700 sum([Rlzd Capital G/L USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number], [Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
701 sum([Txn Short Term Rlzd Capital G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]},
702 sum([Txn Long Term Rlzd Capital G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)], [Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}
703 from A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX
704
705
706
707

```

```

1 create table IDRDM.T6W0FASR0SP000 tablespace MSTR_TEMP_DATA as
2 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a15.TXN_TYPE_KEY TXN_TYPE_KEY,
3       a15.TXN_ID TXN_ID,
4       a16.GAAP_REASON_KEY GAAP_REASON_KEY,
5       a15.SEC_IDR_KEY SEC_IDR_KEY,
6       a15.PORT_IDR_KEY PORT_IDR_KEY,
7       a15.PORT_IDR_KEY PORT_IDR_KEY0,
8       a15.SEC_IDR_KEY SEC_IDR_KEY0,
9       a15.TXN_LOT_NUMBER LOT_ID,
10      a15.IS_REVERSED IS_REVERSED,
11      a15.IS_DEFERRED_KEY IS_DEFERRED_KEY,
12      a16.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
13      a15.DM_ID DM_ID,
14      a15.SRC_SYS_CD SRC_SYS_CD,
15      max(a15.TXN_TYPE_KEY) WJXBF51
16 from IDRDM.FACT_TRANSACTION_TAX a15,
17      IDRDM.FACT_POSITION_SECURITY_LEVEL a16,
18      IDRDM.SMF a17,
19      IDRDM.LU_BASE_ASSET_CLASS a18
20 where a15.DM_ID = a16.DM_ID and
21       a15.PORT_IDR_KEY = a16.PORT_IDR_KEY and
22       a15.SEC_IDR_KEY = a16.SEC_IDR_KEY and
23       a15.DM_ID = a17.DM_ID and
24       a15.SEC_IDR_KEY = a17.SEC_IDR_KEY and
25       a15.DM_ID = a18.DM_ID and
26       a17.BASE_ASSET_CLASS_KEY = a18.BASE_ASSET_CLASS_KEY
27 and (a15.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472,
28 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513,
29 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526,
30 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539,
31 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552,
32 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000559, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985,
33 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
34 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192,
35 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205,
36 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218,
37 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
38 and a15.SRC_SYS_CD in ('NYPAM')
39 and a18.GL_GRP_KEY not in (10466502, 10679541)
40 and a15.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
41 and a15.DM_ID = 77738)
42 group by a15.TXN_TYPE_KEY,
43       a15.TXN_ID,
44       a16.GAAP_REASON_KEY,
45       a15.SEC_IDR_KEY,
46       a15.PORT_IDR_KEY,
47       a15.PORT_IDR_KEY,
48       a15.SEC_IDR_KEY,
49       a15.TXN_LOT_NUMBER,
50       a15.IS_REVERSED,
51       a15.IS_DEFERRED_KEY,
52       a16.IA_PORT_TYPE_KEY,
53       a15.DM_ID,
54       a15.SRC_SYS_CD
55
56 create table IDRDM.T1SBB90L8SP001 tablespace MSTR_TEMP_DATA as
57 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a11.TXN_TYPE_KEY TXN_TYPE_KEY,
58       a11.TXN_ID TXN_ID,
59       a12.GAAP_REASON_KEY GAAP_REASON_KEY,
60       a11.SEC_IDR_KEY SEC_IDR_KEY,
61       a11.PORT_IDR_KEY PORT_IDR_KEY,
62       a11.PORT_IDR_KEY PORT_IDR_KEY0,
63       a11.SEC_IDR_KEY SEC_IDR_KEY0,
64       a11.TXN_LOT_NUMBER LOT_ID,
65       a11.IS_REVERSED IS_REVERSED,
66       a11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
67       a12.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
68       a11.DM_ID DM_ID,
69       a11.SRC_SYS_CD SRC_SYS_CD,
70       sum(a11.RLZD_CAP_GAINLOSS_FNC_TAX) TRANSACTION_REALIZED_CAPITAL_G,
71       sum(((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX) - a11.REALIZED_FX_GAINLOSS_FNC_TAX) * a11.FX_USD_PER_PORT_CCY))
72 TRANSACTION_BOOK_VALUE_USD_TAX,
73 sum(Case when a11.BOOK_VALUE_FNC_TAX != 0 then ((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX) - a11.
74 REALIZED_FX_GAINLOSS_FNC_TAX) / a11.BOOK_VALUE_FNC_TAX * a11.TAX_CAP_BASIS_FNC_TAX else a11.TAX_CAP_BASIS_FNC_TAX end)
75 TAX_CAPITAL_BASIS_FNC_TAX_TAXN,
76 sum((a11.ORDINARY_INC_AT_DISP_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) ORDINARY_INCOME_AT_DISPOSAL_US,
77 sum((a11.ORIGINAL_PURCHASE_COST_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_ORIGINAL_COST_USD.,
78 sum((a11.FX_INC_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) REALIZED_FX_GAINLOSS_ON_ORDINA,
79 sum((a11.REALIZED_FX_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_REALIZED_FX_GAINLO,
80 sum(Case when a11.BOOK_VALUE_FNC_TAX != 0 then ((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.
81 REALIZED_FX_GAINLOSS_FNC_TAX) / a11.BOOK_VALUE_FNC_TAX * a11.TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY else a11.
82 TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end) TAX_CAPITAL_BASIS_USD_TAX_TAXN,
83 sum(a11.TXN_QUANTITY_USD) TRANSACTION_QUANTITY,
84 sum((a11.RLZD_CAP_GAINLOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_REALIZED_CAPITAL_1,
85 sum(case when a11.TXN_TYPE_KEY = 10028970 then (a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAINLOSS_FNC_TAX - a11.
86 REALIZED_FX_GAINLOSS_FNC_TAX) * a11.FX_USD_PER_PORT_CCY else a11.NET_PROCEEDS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end)
87 TRANSACTION_PROCEEDS_USD_TAX
88 from IDRDM.FACT_TRANSACTION_TAX a11,

```

SQL Code for "Tax Investment Gain and Loss as of 3Q 2017 (No limit)"

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72 IDRDM.FACT_POSITION_SECURITY_LEVEL a12,
73 IDRDM.SMF a13,
74 IDRDM.LU_BASE_ASSET_CLASS a14
75 where a11.DM_ID = a12.DM_ID and
76 a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
77 a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
78 a11.DM_ID = a13.DM_ID and
79 a11.SEC_IDR_KEY = a13.SEC_IDR_KEY and
80 a11.DM_ID = a14.DM_ID and
81 a13.BASE_ASSET_CLASS_KEY = a14.BASE_ASSET_CLASS_KEY
82 and (a11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000469, 10000471, 10000472,
83 10000499, 10000501, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513,
84 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526,
85 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539,
86 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552,
87 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000559, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985,
88 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
89 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192,
90 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205,
91 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218,
92 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
93 and a11.SRC_SYS_CD in ('NYPAM')
94 and a14.GL_GRP_KEY not in (10466502, 10679541)
95 and a11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
96 and a11.DM_ID = 77738)
97 group by a11.TXN_TYPE_KEY,
98 a11.TXN_ID,
99 a12.GAAP_REASON_KEY,
100 a11.SEC_IDR_KEY,
101 a11.PORT_IDR_KEY,
102 a11.PORT_IDR_KEY,
103 a11.SEC_IDR_KEY,
104 a11.TXN_LOT_NUMBER,
105 a11.IS_REVERSED,
106 a11.IS_DEFERRED_KEY,
107 a12.IA_PORT_TYPE_KEY,
108 a11.DM_ID,
109 a11.SRC_SYS_CD
110
111 create table IDRDM.TJKWNRSWDMD002 tablespace MSTR_TEMP_DATA as
112 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
113 pa11.TXN_ID TXN_ID,
114 pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
115 pa11.SEC_IDR_KEY SEC_IDR_KEY,
116 pa11.PORT_IDR_KEY PORT_IDR_KEY,
117 pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
118 pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
119 pa11.LOT_ID LOT_ID,
120 pa11.IS_REVERSED IS_REVERSED,
121 pa11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
122 pa11.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
123 pa11.DM_ID DM_ID,
124 pa11.SRC_SYS_CD SRC_SYS_CD,
125 pa11.WJXBF51 WJXBF51,
126 pa12.TRANSACTION_REALIZED_CAPITAL_G TRANSACTION_REALIZED_CAPITAL_G,
127 pa12.TRANSACTION_BOOK_VALUE_USD_TAX TRANSACTION_BOOK_VALUE_USD_TAX,
128 pa12.TAX_CAPITAL_BASIS_FNC_TAX_TXN TAX_CAPITAL_BASIS_FNC_TAX_TXN,
129 pa12.ORDINARY_INCOME_AT_DISPOSAL_US ORDINARY_INCOME_AT_DISPOSAL_US,
130 pa12.TRANSACTION_ORIGINAL_COST_USD TRANSACTION_ORIGINAL_COST_USD,
131 pa12.REALIZED_FX_GAINLOSS_ON_ORDINA REALIZED_FX_GAINLOSS_ON_ORDINA,
132 pa12.TRANSACTION_REALIZED_FX_GAINLO TRANSACTION_REALIZED_FX_GAINLO,
133 pa12.TAX_CAPITAL_BASIS_USD_TAX_TXN TAX_CAPITAL_BASIS_USD_TAX_TXN,
134 pa12.TRANSACTION_QUANTITY TRANSACTION_QUANTITY,
135 pa12.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_1
136 from IDRDM.T6W0FASR0SP000 pa11,
137 IDRDM.T1SBB90L8SP001 pa12
138 where pa11.DM_ID = pa12.DM_ID and
139 pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
140 pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
141 pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
142 pa11.IS_REVERSED = pa12.IS_REVERSED and
143 pa11.LOT_ID = pa12.LOT_ID and
144 pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
145 pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and
146 pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
147 pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
148 pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
149 pa11.TXN_ID = pa12.TXN_ID and
150 pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
151
152 create table IDRDM.T3WUZDMZGSP003 tablespace MSTR_TEMP_DATA as
153 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.TXN_TYPE_KEY TXN_TYPE_KEY,
154 a13.TXN_ID TXN_ID,
155 a12.GAAP_REASON_KEY GAAP_REASON_KEY,
156 a12.SEC_IDR_KEY SEC_IDR_KEY,
157 a12.PORT_IDR_KEY PORT_IDR_KEY,
158 a13.PORT_IDR_KEY PORT_IDR_KEY0,
159 a13.SEC_IDR_KEY SEC_IDR_KEY0,

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150    a13.TXN_LOT_NUMBER  LOT_ID,
151    a13.IS_REVERSED IS_REVERSED,
152    a13.IS_DEFERRED_KEY IS_DEFERRED_KEY,
153    a12.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
154    a12.DM_ID DM_ID,
155    a13.SRC_SYS_CD SRC_SYS_CD,
156    max(a13.IS_REVERSED) WJXBFS1
157 from IDRDM.FACT_TRANSACTION_TAX a13,
158 IDRDM.FACT_POSITION_SECURITY_LEVEL a12,
159 IDRDM.SMF a14,
160 IDRDM.LU_BASE_ASSET_CLASS a15
161 where a13.DM_ID = a12.DM_ID and
162    a13.PORT_IDR_KEY = a12.PORT_IDR_KEY and
163    a13.SEC_IDR_KEY = a12.SEC_IDR_KEY and
164    a13.DM_ID = a14.DM_ID and
165    a13.SEC_IDR_KEY = a14.SEC_IDR_KEY and
166    a13.DM_ID = a15.DM_ID and
167    a14.BASE_ASSET_CLASS_KEY = a15.BASE_ASSET_CLASS_KEY
168 and (a13.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472,
169 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513,
170 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526,
171 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539,
172 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552,
173 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985,
174 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
175 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192,
176 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205,
177 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218,
178 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
179 and a13.SRC_SYS_CD in ('NYPAM')
180 and a15.GL_GRP_KEY not in (10466502, 10679541)
181 and a13.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
182 and a12.DM_ID = 77738)
183 group by a13.TXN_TYPE_KEY,
184    a13.TXN_ID,
185    a12.GAAP_REASON_KEY,
186    a12.SEC_IDR_KEY,
187    a12.PORT_IDR_KEY,
188    a13.PORT_IDR_KEY,
189    a13.SEC_IDR_KEY,
190    a13.TXN_LOT_NUMBER,
191    a13.IS_REVERSED,
192    a13.IS_REVERSED,
193    a13.IS_DEFERRED_KEY,
194    a12.IA_PORT_TYPE_KEY,
195    a12.DM_ID,
196    a13.SRC_SYS_CD
197
198 create table IDRDM.T6ZF0HICCSPO04 tablespace MSTR_TEMP_DATA as
199 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a14.TXN_TYPE_KEY TXN_TYPE_KEY,
200    a14.TXN_ID TXN_ID,
201    a15.GAAP_REASON_KEY GAAP_REASON_KEY,
202    a14.SEC_IDR_KEY SEC_IDR_KEY,
203    a14.PORT_IDR_KEY PORT_IDR_KEY,
204    a14.PORT_IDR_KEY PORT_IDR_KEY0,
205    a14.SEC_IDR_KEY SEC_IDR_KEY0,
206    a14.TXN_LOT_NUMBER LOT_ID,
207    a14.IS_REVERSED IS_REVERSED,
208    a14.IS_DEFERRED_KEY IS_DEFERRED_KEY,
209    a15.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
210    a14.DM_ID DM_ID,
211    a14.DM_ID DM_ID,
212    a14.SRC_SYS_CD SRC_SYS_CD,
213    max(a14.RLZD_SHORTLONG_KEY_TAX) WJXBFS1
214 from IDRDM.FACT_TRANSACTION_TAX a14,
215 IDRDM.FACT_POSITION_SECURITY_LEVEL a15,
216 IDRDM.SMF a16,
217 IDRDM.LU_BASE_ASSET_CLASS a17
218 where a14.DM_ID = a15.DM_ID and
219    a14.PORT_IDR_KEY = a15.PORT_IDR_KEY and
220    a14.SEC_IDR_KEY = a15.SEC_IDR_KEY and
221    a14.DM_ID = a16.DM_ID and
222    a14.SEC_IDR_KEY = a16.SEC_IDR_KEY and
223    a14.DM_ID = a17.DM_ID and
224    a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY
225 and (a14.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472,
226 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513,
227 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526,
228 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539,
229 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552,
230 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985,
231 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
232 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192,
233 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205,
234 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218,
235 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
236 and a14.SRC_SYS_CD in ('NYPAM')
237 and a17.GL_GRP_KEY not in (10466502, 10679541)
238 and a14.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
239 and a14.DM_ID = 77738)
```

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218 group by a14.TXN_TYPE_KEY,
219   a14.TXN_ID,
220   a15.GAAP_REASON_KEY,
221   a14.SEC_IDR_KEY,
222   a14.PORT_IDR_KEY,
223   a14.PORT_IDR_KEY,
224   a14.SEC_IDR_KEY,
225   a14.TXN_LOT_NUMBER,
226   a14.IS_REVERSED,
227   a14.IS_DEFERRED_KEY,
228   a15.IA_PORT_TYPE_KEY,
229   a14.DM_ID,
230   a14.SRC_SYS_CD
231
232 create table IDRDM.T40VJ4NY4MD005 tablespace MSTR_TEMP_DATA as
233 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
234   pa11.TXN_ID TXN_ID,
235   pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
236   pa11.SEC_IDR_KEY SEC_IDR_KEY,
237   pa11.PORT_IDR_KEY PORT_IDR_KEY,
238   pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
239   pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
240   pa11.LOT_ID LOT_ID,
241   pa11.IS_REVERSED IS_REVERSED,
242   pa11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
243   pa11.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
244   pa11.DM_ID DM_ID,
245   pa11.SRC_SYS_CD SRC_SYS_CD,
246   pa11.WJXBFS1 WJXBFS1,
247   pa12.WJXBFS1 WJXBFS2
248 from IDRDM.T3WUZDMZGSP003 pa11,
249 IDRDM.T6ZF0HICCS004 pa12
250 where pa11.DM_ID = pa12.DM_ID and
251 pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
252 pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
253 pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
254 pa11.IS_REVERSED = pa12.IS_REVERSED and
255 pa11.LOT_ID = pa12.LOT_ID and
256 pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
257 pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and
258 pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
259 pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
260 pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
261 pa11.TXN_ID = pa12.TXN_ID and
262 pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
263
264 create table IDRDM.T3VKS2V90MD006 tablespace MSTR_TEMP_DATA as
265 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a12.SEC_TAX_STATUS_KEY TAX_STATUS,
266   a12.SEC_IDR_KEY SEC_IDR_KEY,
267   a12.DM_ID DM_ID,
268   max(a12.SEC_TAX_STATUS_KEY) WJXBFS1
269 from IDRDM.SMF a12
270 where a12.DM_ID = 77738
271 group by a12.SEC_TAX_STATUS_KEY,
272   a12.SEC_IDR_KEY,
273   a12.DM_ID
274
275 create table IDRDM.T5VT0WAZGMD007 tablespace MSTR_TEMP_DATA as
276 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.SEC_IDR_KEY SEC_IDR_KEY,
277   a12.DM_ID DM_ID,
278   max(a12.GL_GRP_KEY) WJXBFS1
279 from IDRDM.LU_BASE_ASSET_CLASS a12,
280 IDRDM.SMF a13
281 where a12.BASE_ASSET_CLASS_KEY = a13.BASE_ASSET_CLASS_KEY and
282 a12.DM_ID = a13.DM_ID
283 and (a12.GL_GRP_KEY not in (10466502, 10679541)
284 and a12.DM_ID = 77738)
285 group by a13.SEC_IDR_KEY,
286   a12.DM_ID
287
288 select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ distinct a112.SOURCE_SYSTEM_PORT_CODE SOURCE_SYSTEM_PORT_CODE,
289   a16.SEC_IDR_KEY ID_PRIMARY,
290   a16.IDR_SEC_ID ID_PRIMARY0,
291   pa11.SEC_IDR_KEY SEC_IDR_KEY,
292   a16.SECURITY_LONG_NAME SECURITY_LONG_NAME,
293   a16.SEC_DESC SEC_DESC_2,
294   a16.BB_LONG_CO_NAME BB_LONG_CO_NAME,
295   pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
296   a125.TXN_TYPE_SD TXN_TYPE_SD,
297   a125.TXN_TYPE_LD TXN_TYPE_LD,
298   a19.BASE_BUSINESS_UNIT_KEY BASE_BUSINESS_UNIT_KEY,
299   a140.LEGAL_ENTITY_NAME LEGAL_ENTITY_NAME,
300   a140.GEMS_ID GEMS_ID,
301   a16.CNTRY_DOMICILE_KEY CNTRY_DOMICILE_KEY,
302   a139.CNTRY_DOMICILE_SD CNTRY_DOMICILE_SD,
303   pa11.IS_REVERSED IS_REVERSED,
304   pa11.PORT_IDR_KEY PORT_IDR_KEY,
305   a112.SOURCE_SYSTEM_PORT_CODE SOURCE_SYSTEM_PORT_CODE0,

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306    a112.PORTFOLIO_LONG_NAME PORTFOLIO_LONG_NAME,
307    a112.SOURCE_SYSTEM_PORT_ID SOURCE_SYSTEM_PORT_ID,
308    pa11.TXN_ID TXN_ID,
309    a16.GFR_ASSET_TYPE_KEY SI_CLASS_L4_KEY,
310    a131.SI_CLASS_L4_SD SI_CLASS_L4_SD,
311    pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
312    pa11.SEC_IDR_KEY0 SEC_IDR_KEY0,
313    pa11.LOT_ID LOT_ID,
314    a113.LOT_NUM LOT_NUM,
315    pa11.SRC_SYS_CD SRC_SYS_CD,
316    a120.SRC_SYS_DESC SRC_SYS_DESC,
317    a112.PORTFOLIO_STATUS_CODE PORTFOLIO_STATUS_CODE,
318    a118.IS_ON_GAAP_BS_KEY GAAP_BS_L2_BS_KEY,
319    a137.IS_ON_GAAP_BS_LD GAAP_BS_L2_BS_SD,
320    a118.IS_PORT_ON_GAAP_SEG_VW_KEY IS_ON_SGAAP_BS_KEY,
321    a138.IS_PORT_ON_GAAP_SEG_VW_LD IS_ON_SGAAP_BS_LD,
322    a19.GL_COMPANY_ID_KEY SAP_CO_CD,
323    a135.GL_COMPANY_ID_SD GL_COMPANY_ID_SD,
324    a112.PORT_CCY_KEY PORT_CCY_KEY,
325    a129.PORT_CCY_SD PORT_CCY_SD,
326    a110.SI_ENTITY_KEY CORP SEG L2 SI ENTITY KEY,
327    a141.SI_ENTITY_SD CORP SEG L2 SI ENTITY_SD,
328    a141.SI_ENTITY_LD CORP SEG L2 SI ENTITY_LD,
329    a110.GFR_REGION_KEY GAAP FIN RPTG REGION L2 KEY,
330    a134.GFR_REGION_SD GAAP FIN RPTG REGION L2 SD,
331    a16.SEC_IDR_KEY SOURCE_SYSTEM_SECURITY_ID,
332    a16.IDR_SEC_ID IDR_SEC_ID,
333    a16.SEC_CCY_KEY SEC_CCY_KEY,
334    a142.SEC_CCY_SD SEC_CCY_SD,
335    a17.GL_GRP_KEY GL GROUP L2 GL GRP KEY,
336    a136.GL_GRP_LD GL GROUP L2 GL GRP_SD,
337    a136.GL_GRP_SD GL GRP_SD,
338    a115.GFR_MAT_BAND_KEY BOND MATURITY_BAND_KEY,
339    a132.GFR_MAT_BAND_LD BOND MATURITY_BAND_SD,
340    a117.IA_PRICE_SRC_CAT_KEY IA PRICE SRC CAT KEY,
341    a133.IA_PRICE_SRC_CAT_SD IA PRICE SRC CAT_SD,
342    a18.RTG_AIG_DERIVED_KEY RTG AIG STD KEY,
343    a127.RTG_AIG_DERIVED_SD RTG AIG STD_SD,
344    a17.GAAP_AC_1_KEY GAAP AC L6 GAAP AC1 KEY,
345    a150.GAAP_AC_1_LD GAAP AC 1 LD,
346    a17.GAAP_AC_2_KEY GAAP AC L5 GAAP AC2 KEY,
347    a146.GAAP_AC_2_LD GAAP AC 2 LD,
348    a17.GAAP_AC_3_KEY GAAP AC L4 GAAP AC3 KEY,
349    a130.GAAP_AC_3_LD GAAP AC 3 LD,
350    a17.COLLATERAL_MAJOR_KEY COLLATERAL_MAJOR_KEY,
351    a148.COLLATERAL_MAJOR_LD COLLATERAL_MAJOR_LD,
352    a17.COLLATERAL_MINOR_KEY COLLATERAL_MINOR_KEY,
353    a143.COLLATERAL_MINOR_LD COLLATERAL_MINOR_LD,
354    a17.COLLATERAL_TYPE_KEY COLLATERAL_TYPE_KEY,
355    a126.COLLATERAL_TYPE_LD COLLATERAL_TYPE_LD,
356    a16.TRANCHE_KEY TRANCHE KEY,
357    a128.TRANCHE_LD TRANCHE_LD,
358    a111.FI_SECTOR_4_KEY LVL_4_KEY,
359    a145.FI_SECTOR_4_LD LVL_4_SD,
360    a16.FI_SECTOR_SEC_BASE_LEVEL_KEY FI SECTOR SEC BASE LEVEL KEY,
361    a111.FI_SECTOR_SEC_SD FI SECTOR SEC BASE LEVEL SD,
362    a119.IS_SEC_TAXABLE_KEY IS SEC TAXABLE KEY,
363    a147.IS_SEC_TAXABLE_SD IS SEC TAXABLE SD,
364    pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
365    a124.IA_CREDIT_IMPRD_RSN_CD_SD IA CREDIT IMPRD RSN_CD_SD,
366    pa11.IA_PORT_TYPE_KEY IA PORT_TYPE KEY,
367    a122.IA_PORT_TYPE_SD IA PORT_TYPE_SD,
368    pa11.IS_DEFERRED_KEY IS DEFERRED KEY,
369    a123.YES_NO_LD YES_NO_LD,
370    a110.CORPORATE_SEGMENT_3_KEY CORP SEG L5 CS3 KEY,
371    a149.CORPORATE_SEGMENT_3_LD CORP SEG L5 CS3_SD,
372    a110.CORPORATE_SEGMENT_4_KEY CORP SEG L6 CS4 KEY,
373    a144.CORPORATE_SEGMENT_4_LD CORP SEG L6 CS4_SD,
374    pa11.DM_ID DM_ID,
375    a121.MS_DM_TYPE_DESC MS_DM_TYPE_DESC,
376    a121.MS_AS_OF_DATE MS_AS_OF_DATE,
377    a121.MS_AS_AT_DATE MS_AS_AT_DATE,
378    a121.MS_ORIG_ADJ_DESC MS_ORIG_ADJ_DESC,
379    pa14.TAX_STATUS TAX_STATUS,
380    a119.SEC_TAX_STATUS_SD SEC_TAX_STATUS_SD,
381    a119.SEC_TAX_STATUS_LD SEC_TAX_STATUS_SD0,
382    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_BOOK_VALUE_USD_TAX END) AS NUMBER) WJXBFS1,
383    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.ORDINARY_INCOME_AT_DISPOSAL_US END) AS NUMBER) WJXBFS2,
384    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 ELSE pa11.TRANSACTION_ORIGINAL_COST_USD_END) AS NUMBER) WJXBFS3,

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385    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa13.TRANSACTION_PROCEEDS_USD_TAX END) AS NUMBER) WJXBFS4,
386    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.REALIZED_FX_GAINLOSS_ON_ORDINA END) AS NUMBER) WJXBFS5,
387    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_USD_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_FX_GAINLO END) AS NUMBER) WJXBFS6,
388    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_USD_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TAX_CAPITAL BASIS_USD_TAX_TXN END) AS NUMBER) WJXBFS7,
389    CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_QUANTITY END) AS NUMBER) WJXBFS8,
390    pa11.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_G,
391    (CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 10622379 AND CAST(pa15.WJXBFS1 AS NUMBER) = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1 = 1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER)*0.4) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625712 THEN CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1 = 1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER) ELSE 0 END) WJXBFS9
392    ,(CASE WHEN (pa14.WJXBFS1 = 10622379 AND pa15.WJXBFS1 = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1 = 1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER)*0.6) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625711 THEN CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1 = 1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER) ELSE 0 END) WJXBFSa
393 from IDRDM.TJKWRNSDWM002 pa11,
394 IDRDM.T40VJ4NY4MD005 pa12,
395 IDRDM.T1SBB90L8SP001 pa13,
396 IDRDM.T3VKS2V90MD006 pa14,
397 IDRDM.T5VT0AZGMD007 pa15,
398 IDRDM.SMF a16,
399 IDRDM.LU_BASE_ASSET_CLASS a17,
400 IDRDM.LU_RTG_AIG_STD a18,
401 IDRDM.PMF_ACCOUNTING_PORTFOLIO a19,
402 IDRDM.LU_BASE_BUSINESS_UNIT a110,
403 IDRDM.LU_FT_SECTOR_SEC a111,
404 IDRDM.PMF a112,
405 IDRDM.ALL_LOTS a113,
406 IDRDM.LU_BASE_MATURITY_BAND a114,
407 IDRDM.LU_MATURITY_BAND_1 a115,
408 IDRDM.FAS157_RESULTS a116,
409 IDRDM.LU_GFR_FAS157_PRICE_SRC a117,
410 IDRDM.LU_GAAP_ACCT_TYPE a118,
411 IDRDM.LU_SEC_TAX_STATUS a119,
412 IDRDM.DM_HLD_SOURCE_SYSTEM a120,
413 IDRDM.DATA_MART_DISPLAY a121,
414 IDRDM.LU_IA_PORT_TYPE a122,
415 IDRDM.LU_IS_DEFERRED a123,
416 IDRDM.LU_IA_CREDIT_IMPRD_RSN_CD a124,
417 IDRDM.LU_TXN_TYPE a125,
418 IDRDM.LU_COLLATERAL_TYPE a126,
419 IDRDM.LU_RTG_AIG_DERIVED a127,
420 IDRDM.LU_TRANCHE a128,
421 IDRDM.LU_PORT_CCY a129,
422 IDRDM.LU_GAAP_AC_3 a130,
423 IDRDM.LU_SI_CLASS_L4 a131,
424 IDRDM.LU_GFR_MAT_BAND a132,
425 IDRDM.LU_IA_PRICE_SRC_CAT a133,
426 IDRDM.LU_GFR_REGION a134,
427 IDRDM.LU_GL_COMPANY_ID a135,
428 IDRDM.LU_GL_GRP a136,
429 IDRDM.LU_IS_ON_GAAP_BS a137,
430 IDRDM.LU_IS_PORT_ON_GAAP_SEG_VW a138,
431 IDRDM.LU_CNTRY_DOMICILE a139,
432 IDRDM.PMF_BASE_BUSINESS_UNIT a140,
433 IDRDM.LU_SI_ENTITY a141,
434 IDRDM.LU_SEC_CCY a142,
435 IDRDM.LU_COLLATERAL_MINOR a143,
436 IDRDM.LU_CORPORATE_SEGMENT_4 a144,

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437 IDRDM.LU_FT_SECTOR_4      a145,
438 IDRDM.LU_GAAP_AC_2        a146,
439 IDRDM.LU_IS_SEC_TAXABLE  a147,
440 IDRDM.LU_COLLATERAL_MAJOR a148,
441 IDRDM.LU CORPORATE_SEGMENT_3 a149,
442 IDRDM.LU_GAAP_AC_1        a150
443 where pa11.DM_ID = pa12.DM_ID and
444   pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
445   pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
446   pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
447   pa11.IS_REVERSED = pa12.IS_REVERSED and
448   pa11.LOT_ID = pa12.LOT_ID and
449   pa11.PORT_IDR_KEY = pa12.PORT_IDR_KEY and
450   pa11.PORT_IDR_KEY0 = pa12.PORT_IDR_KEY0 and
451   pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
452   pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
453   pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
454   pa11.TXN_ID = pa12.TXN_ID and
455   pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY and
456   pa11.DM_ID = pa13.DM_ID and
457   pa11.GAAP_REASON_KEY = pa13.GAAP_REASON_KEY and
458   pa11.IA_PORT_TYPE_KEY = pa13.IA_PORT_TYPE_KEY and
459   pa11.IS_DEFERRED_KEY = pa13.IS_DEFERRED_KEY and
460   pa11.IS_REVERSED = pa13.IS_REVERSED and
461   pa11.LOT_ID = pa13.LOT_ID and
462   pa11.PORT_IDR_KEY = pa13.PORT_IDR_KEY and
463   pa11.PORT_IDR_KEY0 = pa13.PORT_IDR_KEY0 and
464   pa11.SEC_IDR_KEY = pa13.SEC_IDR_KEY and
465   pa11.SEC_IDR_KEY0 = pa13.SEC_IDR_KEY0 and
466   pa11.SRC_SYS_CD = pa13.SRC_SYS_CD and
467   pa11.TXN_ID = pa13.TXN_ID and
468   pa11.TXN_TYPE_KEY = pa13.TXN_TYPE_KEY and
469   pa11.DM_ID = pa14.DM_ID and
470   pa11.SEC_IDR_KEY = pa14.SEC_IDR_KEY and
471   pa11.DM_ID = pa15.DM_ID and
472   pa11.SEC_IDR_KEY = pa15.SEC_IDR_KEY and
473   pa11.DM_ID = a16.DM_ID and
474   pa11.SEC_IDR_KEY = a16.SEC_IDR_KEY and
475   a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY and
476   pa11.DM_ID = a17.DM_ID and
477   a16.AIG_DERIVED_RATING_KEY = a18.RTG_AIG_STD_KEY and
478   pa11.DM_ID = a18.DM_ID and
479   pa11.DM_ID = a19.DM_ID and
480   pa11.PORT_IDR_KEY = a19.PMF_PORT_ID and
481   a19.BASE_BUSINESS_UNIT_KEY = a110.BASE_BUSINESS_UNIT_KEY and
482   pa11.DM_ID = a110.DM_ID and
483   a16.FI_SECTOR_SEC_BASE_LEVEL_KEY = a111.FI_SECTOR_SEC_KEY and
484   pa11.DM_ID = a111.DM_ID and
485   pa11.DM_ID = a112.DM_ID and
486   pa11.PORT_IDR_KEY = a112.PORT_IDR_KEY and
487   pa11.DM_ID = a113.DM_ID and
488   pa11.LOT_ID = a113.LOT_NUM and
489   pa11.PORT_IDR_KEY = a113.PORT_IDR_KEY and
490   pa11.PORT_IDR_KEY0 = a113.PORT_IDR_KEY and
491   pa11.SEC_IDR_KEY = a113.SEC_IDR_KEY and
492   pa11.SEC_IDR_KEY0 = a113.SEC_IDR_KEY and
493   a113.BASE_MATURITY_BAND_KEY = a114.BASE_MATURITY_BAND_KEY and
494   pa11.DM_ID = a114.DM_ID and
495   a114.MATURITY_BAND_1_KEY = a115.MATURITY_BAND_1_KEY and
496   pa11.DM_ID = a115.DM_ID and
497   pa11.DM_ID = a116.DM_ID and
498   pa11.SEC_IDR_KEY = a116.SEC_IDR_KEY and
499   a116.IA_FAS157_PRICE_SRC_KEY = a117.FAS157_PRICE_SRC_KEY and
500   pa11.DM_ID = a117.DM_ID and
501   a19.GAAP_ACCT_TYPE_KEY = a118.GAAP_ACCT_TYPE_KEY and
502   pa11.DM_ID = a118.DM_ID and
503   pa11.DM_ID = a119.DM_ID and
504   pa14.TAX_STATUS = a119.SEC_TAX_STATUS_KEY and
505   pa11.SRC_SYS_CD = a120.SRC_SYS_CD and
506   pa11.DM_ID = a121.DM_ID and
507   pa11.DM_ID = a122.DM_ID and
508   pa11.IA_PORT_TYPE_KEY = a122.IA_PORT_TYPE_KEY and
509   pa11.DM_ID = a123.DM_ID and
510   pa11.IS_DEFERRED_KEY = a123.YES_NO_KEY and
511   pa11.DM_ID = a124.DM_ID and
512   pa11.GAAP_REASON_KEY = a124.IA_CREDIT_IMPRD_RSN_CD_KEY and
513   pa11.DM_ID = a125.DM_ID and
514   pa11.TXN_TYPE_KEY = a125.TXN_TYPE_KEY and
515   a17.COLLATERAL_TYPE_KEY = a126.COLLATERAL_TYPE_KEY and
516   pa11.DM_ID = a126.DM_ID and
517   a18.RTG_AIG_DERIVED_KEY = a127.RTG_AIG_DERIVED_KEY and
518   pa11.DM_ID = a127.DM_ID and
519   a16.TRANCHE_KEY = a128.TRANCHE_KEY and
520   pa11.DM_ID = a128.DM_ID and
521   a112.PORT_CCY_KEY = a129.PORT_CCY_KEY and
522   pa11.DM_ID = a129.DM_ID and
523   a17.GAAP_AC_3_KEY = a130.GAAP_AC_3_KEY and
524   pa11.DM_ID = a130.DM_ID and

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525 a16.GFR_ASSET_TYPE_KEY = a131.SI_CLASS_L4_KEY and
526 pa11.DM_ID = a131.DM_ID and
527 a115.GFR_MAT_BAND_KEY = a132.GFR_MAT_BAND_KEY and
528 pa11.DM_ID = a132.DM_ID and
529 a117.IA_PRICE_SRC_CAT_KEY = a133.IA_PRICE_SRC_CAT_KEY and
530 pa11.DM_ID = a133.DM_ID and
531 a110.GFR_REGION_KEY = a134.GFR_REGION_KEY and
532 pa11.DM_ID = a134.DM_ID and
533 a19.GL_COMPANY_ID_KEY = a135.GL_COMPANY_ID_KEY and
534 pa11.DM_ID = a135.DM_ID and
535 a17.GL_GRP_KEY = a136.GL_GRP_KEY and
536 pa11.DM_ID = a136.DM_ID and
537 a118.IS_ON_GAAP_BS_KEY = a137.IS_ON_GAAP_BS_KEY and
538 pa11.DM_ID = a137.DM_ID and
539 a118.IS_PORT_ON_GAAP_SEG_VW_KEY = a138.IS_PORT_ON_GAAP_SEG_VW_KEY and
540 pa11.DM_ID = a138.DM_ID and
541 a16.CNTRY_DOMICILE_KEY = a139.CNTRY_DOMICILE_KEY and
542 pa11.DM_ID = a139.DM_ID and
543 a19.BASE_BUSINESS_UNIT_KEY = a140.BASE_BUSINESS_UNIT_KEY and
544 pa11.DM_ID = a140.DM_ID and
545 a110.SI_ENTITY_KEY = a141.SI_ENTITY_KEY and
546 pa11.DM_ID = a141.DM_ID and
547 a16.SEC_CCY_KEY = a142.SEC_CCY_KEY and
548 pa11.DM_ID = a142.DM_ID and
549 a17.COLLATERAL_MINOR_KEY = a143.COLLATERAL_MINOR_KEY and
550 pa11.DM_ID = a143.DM_ID and
551 a110.CORPORATE_SEGMENT_4_KEY = a144.CORPORATE_SEGMENT_4_KEY and
552 pa11.DM_ID = a144.DM_ID and
553 a111.FI_SECTOR_4_KEY = a145.FI_SECTOR_4_KEY and
554 pa11.DM_ID = a145.DM_ID and
555 a17.GAAP_AC_2_KEY = a146.GAAP_AC_2_KEY and
556 pa11.DM_ID = a146.DM_ID and
557 a119.IS_SEC_TAXABLE_KEY = a147.IS_SEC_TAXABLE_KEY and
558 pa11.DM_ID = a147.DM_ID and
559 a17.COLLATERAL_MAJOR_KEY = a148.COLLATERAL_MAJOR_KEY and
560 pa11.DM_ID = a148.DM_ID and
561 a110.CORPORATE_SEGMENT_3_KEY = a149.CORPORATE_SEGMENT_3_KEY and
562 pa11.DM_ID = a149.DM_ID and
563 a17.GAAP_AC_1_KEY = a150.GAAP_AC_1_KEY and
564 pa11.DM_ID = a150.DM_ID
565 and (pa11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472,
10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513,
10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526,
10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539,
10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552,
10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028985,
10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, 10058135, 10058133, 10058136, 10058141,
10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111150, 10372191, 10372192,
10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205,
10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218,
10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152) ↵
566 and pa11.SRC_SYS_CD in ('NYPAM') ↵
567 and a17.GL_GRP_KEY not in (10466502, 10679541) ↵
568 and pa11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512) ↵
569 and pa11.DM_ID = 77738) ↵
570
571 drop table IDRDM.T6W0FASR0SP000 purge
572
573 drop table IDRDM.T1SBB90L8SP001 purge
574
575 drop table IDRDM.TJKWNRSDDWM002 purge
576
577 drop table IDRDM.T3WUZDMZGSP003 purge
578
579 drop table IDRDM.T6ZF0HICCS0P004 purge
580
581 drop table IDRDM.T40VJ4NY4MD005 purge
582
583 drop table IDRDM.T3VKS2V90MD006 purge
584
585 drop table IDRDM.T5VT0WAZGMD007 purge
586
587 [Analytical engine calculation steps:
588     1. Perform dynamic aggregation over <Sec ID>
589     2. Calculate subtotal: <Total>
590     3. Perform cross-tabbing
591 ]
592

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Mode: Differences, With Context, Ignoring Unimportant

Left file: H:\00 WAVE 1\1747480 Tax Investment Gain & Loss\1-Original\1 2 2018\SQL.txt

Right file: H:\00 WAVE 1\1747480 Tax Investment Gain & Loss\1-Original\1 2 2018\SQL - Without report limit filter.txt

1	1	create table IDRDM.TP39AWPMJSP000 tablespace MSTR_TEMP_DATA as create table IDRDM.TGWOFASR0SP000 tablespace MSTR_TEMP_DATA as
2	2	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a15.TXN_TYPE_KEY TXN_TYPE_KEY, a15.TXN_ID TXN_ID, a16.GAAP_REASON_KEY GAAP_REASON_KEY, a15.SEC_IDR_KEY SEC_IDR_KEY, a15.PORT_IDR_KEY PORT_IDR_KEY, a15.PORT_IDR_KEY0 PORT_IDR_KEY0,
21	21	a15.PORT_IDR_KEY = a16.PORT_IDR_KEY and a15.SEC_IDR_KEY = a16.SEC_IDR_KEY and a15.DM_ID = a17.DM_ID and a15.SEC_IDR_KEY = a17.SEC_IDR_KEY and a15.DM_ID = a18.DM_ID and a17.BASE_ASSET_CLASS_KEY = a18.BASE_ASSET_CLASS_KEY
22	22	
23	23	
24	24	
25	25	
26	26	
27	27	and (a15.DM_ID in (77738) and a15.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 1000 » 0517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531 » , 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10 » 000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 100289 » 74, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, » 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 1011 » 1150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204 » , 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10 » 372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
28	28	and (a15.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, » 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 1000 » 0531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545 » , 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10 » 028974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 100581 » 34, 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, » 10111150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 1037 » 2204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218 » , 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
29	29	and a15.SRC_SYS_CD in ('NYPAM') and a18.GL_GRP_KEY not in (10466502, 10679541)
30	30	and a15.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
31	31	and a15.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512) and a15.DM_ID = 77738)
32	32	group by a15.TXN_TYPE_KEY, a15.TXN_ID, a16.GAAP_REASON_KEY, a15.SEC_IDR_KEY, a15.PORT_IDR_KEY, a15.PORT_IDR_KEY0,
33	33	
34	34	
35	35	
36	36	
37	37	
40	40	a15.IS_REVERSED,

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41    41      a15.IS_DEFERRED_KEY,
42    42      a16.IA_PORT_TYPE_KEY,
43    43      a15.DM_ID,
44    44      a15.SRC_SYS_CD
45    45

46      create table IDRDM.TRNQJF2JSP001 tablespace MSTR_TEMP_DATA as
47      create table IDRDM.TLSBB9Q18SP001 tablespace MSTR_TEMP_DATA as
48
49      select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a11.TXN_TYPE_KEY TXN_TYPE_KEY,
50          a11.TXN_ID TXN_ID,
51          a12.GAAP_REASON_KEY GAAP_REASON_KEY,
52          a11.SEC_IDR_KEY SEC_IDR_KEY,
53          a11.PORT_IDR_KEY PORT_IDR_KEY,
54          a11.PORT_IDR_KEY PORT_IDR_KEY0,
55
56          sum((a11.ORIGINAL_PURCHASE_COST_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_ORIGINAL_COST_USD_,
57          sum((a11.FX_INC_GAIN_LOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) REALIZED_RX_GAINLOSS_ON_ORDINA,
58          sum((a11.REALIZED_RX_GAIN_LOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_REALIZED_RX_GAINLO,
59          sum(Case when a11.BOOK_VALUE_FNC_TAX != 0 then ((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAIN_LOSS_FNC_TAX - a11.REALIZED_RX_GAIN_LOSS_FNC_TAX
60          » ) / a11.BOOK_VALUE_FNC_TAX) * a11.TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY else a11.TAX_CAP_BASIS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end)
61          » TAX_CAPITAL_BASIS_USD_TAX_TXN,
62          sum(a11.TXN_QUANTITY_USD) TRANSACTION_QUANTITY,
63          sum((a11.RLZD_CAP_GAIN_LOSS_FNC_TAX * a11.FX_USD_PER_PORT_CCY)) TRANSACTION_REALIZED_CAPITAL_1,
64
65          sum((a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAIN_LOSS_FNC_TAX) - a11.REALIZED_RX_GAIN_LOSS_FNC_TAX) WJXBFS1,
66          sum(a11.ORDINARY_INC_AT_DISP_FNC_TAX) WJXBFS2,
67          sum(a11.ORIGINAL_PURCHASE_COST_FNC_TAX) WJXBFS3,
68          sum(case when a11.TXN_TYPE_KEY = 10028970 then a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAIN_LOSS_FNC_TAX - a11.REALIZED_RX_GAIN_LOSS_FNC_TAX e
69          » lse a11.NET_PROCEEDS_FNC_TAX end) WJXBFS4,
70          sum(a11.REALIZED_RX_GAIN_LOSS_FNC_TAX) WJXBFS5,
71          sum(a11.FX_INC_GAIN_LOSS_FNC_TAX) REALIZED_RX_GAINLOSS_ON_ORDIN1,
72
73          sum(case when a11.TXN_TYPE_KEY = 10028970 then (a11.BOOK_VALUE_FNC_TAX - a11.FX_INC_GAIN_LOSS_FNC_TAX - a11.REALIZED_RX_GAIN_LOSS_FNC_TAX)
74          » * a11.FX_USD_PER_PORT_CCY else a11.NET_PROCEEDS_FNC_TAX * a11.FX_USD_PER_PORT_CCY end) TRANSACTION_PROCEEDS_USD_TAX
75
76      from IDRDM.FACT_TRANSACTION_TAX a11,
77      IDRDM.FACT_POSITION_SECURITY_LEVEL a12,
78      IDRDM.SMF a13,
79      IDRDM.LU_BASE_ASSET_CLASS a14
80
81      where a11.DM_ID = a12.DM_ID and
82          a11.PORT_IDR_KEY = a12.PORT_IDR_KEY and
83          a11.SEC_IDR_KEY = a12.SEC_IDR_KEY and
84          a11.DM_ID = a13.DM_ID and
85          a11.SEC_IDR_KEY = a13.SEC_IDR_KEY and
86          a11.DM_ID = a14.DM_ID and
87          a13.BASE_ASSET_CLASS_KEY = a14.BASE_ASSET_CLASS_KEY
88
89      and (a11.DM_ID in (77738)
90          and a11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501,
91          » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 1000
92          » 0517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531
93          » , 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10
94          » 000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 100289

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		» 74, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, » 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 1011 » 1150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204 » , 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10 » 372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
	82	- and (a11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 100005 » 01, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, » 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 1000 » 0531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545 » , 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000559, 10000560 » 028974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 100581 » 34, 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, » 10111150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 1037 » 2204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218 » , 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
90	83	and a11.SRC_SYS_CD in ('NYPAM')
91	84	and a14.GL_GRP_KEY not in (10466502, 10679541)
92		and a11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
	85	- and a11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
	86	- and a11.DM_ID = 77738)
93	87	group by a11.TXN_TYPE_KEY,
94	88	a11.TXN_ID,
95	89	a12.GAAP_REASON_KEY,
96	90	a11.SEC_IDR_KEY,
97	91	a11.PORT_IDR_KEY,
98	92	a11.PORT_IDR_KEY,
101	95	a11.IS_REVERSED,
102	96	a11.IS_DEFERRED_KEY,
103	97	a12.IA_PORT_TYPE_KEY,
104	98	a11.DM_ID,
105	99	a11.SRC_SYS_CD
106	100	
107		create table IDRDM.TJ9WGSW57MD002 tablespace MSTR_TEMP_DATA as
	101	create table IDRDM.TJKNRSDWMD002 tablespace MSTR_TEMP_DATA as
108	102	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
109	103	pa11.TXN_ID TXN_ID,
110	104	pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
111	105	pa11.SEC_IDR_KEY SEC_IDR_KEY,
112	106	pa11.PORT_IDR_KEY PORT_IDR_KEY,
113	107	pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
125	119	pa12.ORDINARY_INCOME_AT_DISPOSAL_US ORDINARY_INCOME_AT_DISPOSAL_US,
126	120	pa12.TRANSACTION_ORIGINAL_COST_USD TRANSACTION_ORIGINAL_COST_USD_,
127	121	pa12.REALIZED_FX_GAINLOSS_ON_ORDINA REALIZED_FX_GAINLOSS_ON_ORDINA,
128	122	pa12.TRANSACTION_REALIZED_FX_GAINLO TRANSACTION_REALIZED_FX_GAINLO,
129	123	pa12.TAX_CAPITAL_BASIS_USD TAX_TXN TAX_CAPITAL_BASIS_USD TAX_TXN,
130	124	pa12.TRANSACTION_QUANTITY TRANSACTION_QUANTITY,
131		pa12.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_1,

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132		pa12.WJXBFS1 WJXBFS2, pa12.WJXBFS2 WJXBFS3, pa12.WJXBFS3 WJXBFS4, pa12.WJXBFS4 WJXBFS5, pa12.WJXBFS5 WJXBFS6, pa12.REALIZED_FX_GAINLOSS_ON_ORDIN1 REALIZED_FX_GAINLOSS_ON_ORDIN1
133		
134		
135		
136		
137		
138		
139		
	125	from IDRDM.TP39AWPMJSP000 pa11, IDRDM.TRNQQJF2JSP001 pa12
	126	pa12.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_1
	127	from IDRDM.TGW0FASR0SP000 pa11, IDRDM.T1SBB90L8SP001 pa12
140	128	where pa11.DM_ID = pa12.DM_ID and pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and pa11.IS_REVERSED = pa12.IS_REVERSED and pa11.LOT_ID = pa12.LOT_ID and
141	129	
142	130	
143	131	
144	132	
145	133	
148	136	pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and pa11.TXN_ID = pa12.TXN_ID and pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
149	137	
150	138	
151	139	
152	140	
153	141	
154		create table IDRDM.ZCILL12ZSP003 tablespace MSTR_TEMP_DATA as
	142	create table IDRDM.T3WUZDMZGSP003 tablespace MSTR_TEMP_DATA as
155	143	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.TXN_TYPE_KEY TXN_TYPE_KEY, a13.TXN_ID TXN_ID, a12.GAAP_REASON_KEY GAAP_REASON_KEY, a12.SEC_IDR_KEY SEC_IDR_KEY, a12.PORT_IDR_KEY PORT_IDR_KEY, a13.PORT_IDR_KEY PORT_IDR_KEY0,
156	144	
157	145	
158	146	
159	147	
160	148	
174	162	a13.PORT_IDR_KEY = a12.PORT_IDR_KEY and a13.SEC_IDR_KEY = a12.SEC_IDR_KEY and
175	163	a13.DM_ID = a14.DM_ID and
176	164	a13.SEC_IDR_KEY = a14.SEC_IDR_KEY and
177	165	a13.DM_ID = a15.DM_ID and
178	166	a14.BASE_ASSET_CLASS_KEY = a15.BASE_ASSET_CLASS_KEY
179	167	
180		and (a12.DM_ID in (77738) and a13.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 1000 » 0517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531 » , 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10 » 000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 100289 » 74, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, » 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 1011 » 1150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204 » , 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10
181		

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		» 372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
	168	and (a13.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028974, 10028975, 10028977, 10028978, 10028984, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058131, 10058132, 10058133, 10058134, 10058135, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 10111110, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
182	169	and a13.SRC_SYS_CD in ('NYPAM')
183	170	and a15.GL_GRP_KEY not in (10466502, 10679541)
184		and a13.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
	171	and a13.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
	172	and a12.DM_ID = 77738
185	173	group by a13.TXN_TYPE_KEY,
186	174	a13.TXN_ID,
187	175	a12.GAAP_REASON_KEY,
188	176	a12.SEC_IDR_KEY,
189	177	a12.PORT_IDR_KEY,
190	178	a13.PORT_IDR_KEY,
193	181	a13.IS_REVERSED,
194	182	a13.IS_DEFERRED_KEY,
195	183	a12.IA_PORT_TYPE_KEY,
196	184	a12.DM_ID,
197	185	a13.SRC_SYS_CD
198	186	
199		create table IDRDM.T8XD0NIYZSP004 tablespace MSTR_TEMP_DATA as
	187	create table IDRDM.T6ZF0HICCS004 tablespace MSTR_TEMP_DATA as
200	188	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a14.TXN_TYPE_KEY TXN_TYPE_KEY,
201	189	a14.TXN_ID TXN_ID,
202	190	a15.GAAP_REASON_KEY GAAP_REASON_KEY,
203	191	a14.SEC_IDR_KEY SEC_IDR_KEY,
204	192	a14.PORT_IDR_KEY PORT_IDR_KEY,
205	193	a14.PORT_IDR_KEY PORT_IDR_KEY0,
219	207	a14.PORT_IDR_KEY = a15.PORT_IDR_KEY and
220	208	a14.SEC_IDR_KEY = a15.SEC_IDR_KEY and
221	209	a14.DM_ID = a16.DM_ID and
222	210	a14.SEC_IDR_KEY = a16.SEC_IDR_KEY and
223	211	a14.DM_ID = a17.DM_ID and
224	212	a16.BASE_ASSET_CLASS_KEY = a17.BASE_ASSET_CLASS_KEY
225		and (a14.DM_ID in (77738)
226		and a14.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 10000531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000559, 10000560, 10000561, 10000562, 10000563, 10000564, 10000565, 10000566, 10000567, 10000568, 10000569, 10000570, 10000571, 10000572, 10000573, 10000574, 10000575, 10000576, 10000577, 10000578, 10000579, 10000580, 10000581, 10000582, 10000583, 10000584, 10000585, 10000586, 10000587, 10000588, 10000589, 10000590, 10000591, 10000592, 10000593, 10000594, 10000595, 10000596, 10000597, 10000598, 10000599, 100005100, 100005101, 100005102, 100005103, 100005104, 100005105, 100005106, 100005107, 100005108, 100005109, 100005110, 100005111, 100005112, 100005113, 100005114, 100005115, 100005116, 100005117, 100005118, 100005119, 100005120, 100005121, 100005122, 100005123, 100005124, 100005125, 100005126, 100005127, 100005128, 100005129, 100005130, 100005131, 100005132, 100005133, 100005134, 100005135, 100005136, 100005137, 100005138, 100005139, 100005140, 100005141, 100005142, 100005143, 100005144, 100005145, 100005146, 100005147, 100005148, 100005149, 100005150, 100005151, 100005152, 100005153, 100005154, 100005155, 100005156, 100005157, 100005158, 100005159, 100005160, 100005161, 100005162, 100005163, 100005164, 100005165, 100005166, 100005167, 100005168, 100005169, 100005170, 100005171, 100005172, 100005173, 100005174, 100005175, 100005176, 100005177, 100005178, 100005179, 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1000051148, 1000051149, 1000051150, 1000051151, 1000051152, 1000051153, 1000051154, 1000051155, 1000051156, 1000051157, 1000051158, 1000051159, 1000051160, 1000051161, 1000051162, 1000051163, 1000051164, 1000051165, 1000051166, 1000051167, 1000051168, 1000051169, 1000051170, 1000051171, 1000051172, 1000051173, 1000051174, 1000051175, 1000051176, 1000051177, 1000051178, 1000051179, 1000051180, 1000051181, 1000051182, 1000051183, 1000051184, 1000051185, 1000051186, 1000051187, 1000051188, 1000051189, 1000051190, 1000051191, 1000051192, 1000051193, 1000051194, 1000051195, 1000051196, 1000051197, 1000051198, 1000051199, 1000051200, 1000051201, 1000051202, 1000051203, 1000051204, 1000051205, 1000051206, 1000051207, 1000051208, 1000051209, 1000051210, 1000051211, 1000051212, 1000051213, 1000051214, 1000051215, 1000051216, 1000051217, 1000051218, 1000051219, 1000051220, 1000051221, 1000051222, 1000051223, 1000051224, 1000051225, 1000051226, 1000051227, 1000051228, 1000051229, 1000051230, 1000051231, 1000051232, 1000051233, 1000051234, 1000051235, 1000051236, 1000051237, 1000051238, 1000051239, 1000051240, 1000051241, 1000051242, 1000051243, 1000051244, 1000051245, 1000051246, 1000051247, 1000051248, 1000051249, 1000051250, 1000051251, 1000051252, 1000051253, 1000051254, 1000051255, 1000051256, 1000051257, 1000051258, 1000051259, 1000051260, 1000051261, 1000051262, 1000051263, 1000051264, 1000051265, 1000051266, 1000051267, 1000051268, 1000051269, 1000051270, 1000051271, 1000051272, 1000051273, 1000051274, 1000051275, 1000051276, 1000051277, 1000051278, 1000051279, 1000051280, 1000051281, 1000051282, 1000051283, 1000051284, 1000051285, 1000051286, 1000051287, 1000051288, 1000051289, 1000051290, 1000051291, 1000051292, 1000051293, 1000051294, 1000051295, 1000051296, 1000051297, 1000051298, 1000051299, 1000051300, 1000051301, 1000051302, 1000051303, 1000051304, 1000051305, 1000051306, 1000051307, 1000051308, 1000051309, 1000051310, 1000051311, 1000051312, 1000051313, 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1000051480, 1000051481, 1

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		» 000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 100289 » 74, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, » 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058166, 10058167, 1011 » 1150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 10372204 » , 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 10 » 372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
	213	and a14.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 100005 » 01, 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, » 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 1000 » 0531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545 » , 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10 » 028974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 100581 » 34, 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, » 10111150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 1037 » 2204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218 » , 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
227	214	and a14.SRC_SYS_CD in ('NYPAM')
228	215	and a17.GL_GRP_KEY not in (10466502, 10679541)
229		and a14.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512))
	216	and a14.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)
	217	and a14.DM_ID = 77738
230	218	group by a14.TXN_TYPE_KEY,
231	219	a14.TXN_ID,
232	220	a15.GAAP_REASON_KEY,
233	221	a14 SEC_IDR_KEY,
234	222	a14.PORT_IDR_KEY,
235	223	a14.PORT_IDR_KEY,
238	226	a14.IS_REVERSED,
239	227	a14.IS_DEFERRED_KEY,
240	228	a15.IA_PORT_TYPE_KEY,
241	229	a14.DM_ID,
242	230	a14.SRC_SYS_CD
243	231	
244		create table IDRDM.TEY6ZQFYZMD005 tablespace MSTR_TEMP_DATA as
	232	create table IDRDM.T40VJ4NY4MD005 tablespace MSTR_TEMP_DATA as
245	233	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ pa11.TXN_TYPE_KEY TXN_TYPE_KEY,
246	234	pa11.TXN_ID TXN_ID,
247	235	pa11.GAAP_REASON_KEY GAAP_REASON_KEY,
248	236	pa11.SEC_IDR_KEY SEC_IDR_KEY,
249	237	pa11.PORT_IDR_KEY PORT_IDR_KEY,
250	238	pa11.PORT_IDR_KEY0 PORT_IDR_KEY0,
254	242	pa11.IS_DEFERRED_KEY IS_DEFERRED_KEY,
255	243	pa11.IA_PORT_TYPE_KEY IA_PORT_TYPE_KEY,
256	244	pa11.DM_ID DM_ID,
257	245	pa11.SRC_SYS_CD SRC_SYS_CD,
258	246	pa11.WJXBFS1 WJXBFS1,
259	247	pa12.WJXBFS1 WJXBFS2

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260		from IDRDM.TZCILL12ZSP003 pa11,
261		IDRDM.T8XD0NIYZSP004 pa12
	248	from IDRDM.T3WUZDMZGSP003 pa11,
	249	IDRDM.T6ZF0HICCS004 pa12
262	250	where pa11.DM_ID = pa12.DM_ID and
263	251	pa11.GAAP_REASON_KEY = pa12.GAAP_REASON_KEY and
264	252	pa11.IA_PORT_TYPE_KEY = pa12.IA_PORT_TYPE_KEY and
265	253	pa11.IS_DEFERRED_KEY = pa12.IS_DEFERRED_KEY and
266	254	pa11.IS_REVERSED = pa12.IS_REVERSED and
267	255	pa11.LOT_ID = pa12.LOT_ID and
270	258	pa11.SEC_IDR_KEY = pa12.SEC_IDR_KEY and
271	259	pa11.SEC_IDR_KEY0 = pa12.SEC_IDR_KEY0 and
272	260	pa11.SRC_SYS_CD = pa12.SRC_SYS_CD and
273	261	pa11.TXN_ID = pa12.TXN_ID and
274	262	pa11.TXN_TYPE_KEY = pa12.TXN_TYPE_KEY
275	263	
276		create table IDRDM.TLOAHTUJORMD006 tablespace MSTR_TEMP_DATA as
	264	create table IDRDM.T3VKS2V90MD006 tablespace MSTR_TEMP_DATA as
277	265	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a12.SEC_TAX_STATUS_KEY TAX_STATUS,
278	266	a12.SEC_IDR_KEY SEC_IDR_KEY,
279	267	a12.DM_ID DM_ID,
280	268	max(a12.SEC_TAX_STATUS_KEY) WJXBFS1
281	269	from IDRDM.SMF a12
282		where a12.DM_ID in (77738)
	270	where a12.DM_ID = 77738
283	271	group by a12.SEC_TAX_STATUS_KEY,
284	272	a12.SEC_IDR_KEY,
285	273	a12.DM_ID
286	274	
287		create table IDRDM.TF5FOTEQ3MD007 tablespace MSTR_TEMP_DATA as
	275	create table IDRDM.TSVTOWAZCMD007 tablespace MSTR_TEMP_DATA as
288	276	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ a13.SEC_IDR_KEY SEC_IDR_KEY,
289	277	a12.DM_ID DM_ID,
290	278	max(a12.GL_GRP_KEY) WJXBFS1
291	279	from IDRDM.LU_BASE_ASSET_CLASS a12,
292	280	IDRDM.SMF a13
293	281	where a12.BASE_ASSET_CLASS_KEY = a13.BASE_ASSET_CLASS_KEY and
294	282	a12.DM_ID = a13.DM_ID
295		and (a12.DM_ID in (77738))
296		and a12.GL_GRP_KEY not in (10466502, 10679541))
	283	and (a12.GL_GRP_KEY not in (10466502, 10679541))
	284	and a12.DM_ID = 77738
297	285	group by a13.SEC_IDR_KEY,
298	286	a12.DM_ID
299	287	
300	288	select /*+ opt_param('optimizer_features_enable','11.2.0.3') ordered */ distinct a112.SOURCE_SYSTEM_PORT_CODE SOURCE_SYSTEM_PORT_CODE,
301	289	a16.SEC_IDR_KEY ID_PRIMARY,

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302	290	a16.IDR_SEC_ID ID_PRIMARY0,
399	387	CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_USD_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as numb » er) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa » 11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_FX_GA » INLO END) AS NUMBER) WJXBFS6,
400	388	CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_USD_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as numb » er) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa » 11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TAX_CAPITAL BASIS_USD_TAX_
401	389	CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as numb » er) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 0 THEN 0 WHEN » pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.TRANSACTION_QUANTITY E » ND) AS NUMBER) WJXBFS8,
402	390	pa11.TRANSACTION_REALIZED_CAPITAL_1 TRANSACTION_REALIZED_CAPITAL_G,
403	391	(CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) =10622379 AND CAST(pa15.WJXBFS1 AS NUMBER) = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 A » S NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAP » ITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 1 » 0028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRAN » SACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 EN » D) AS NUMBER)*0.4) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625712 THEN CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS » NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REAL » LIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REAL » ALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast » (pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER) ELSE 0 END) WJXBFS9, » (CASE WHEN (pa14.WJXBFS1 = 10622379 AND pa15.WJXBFS1 = 10466510) THEN (CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJ » XBFS1 AS NUMBER) = 61) AND CAST(pa15.WJXBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANS » CTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANS » ACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 » AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER)*0.6) WHEN CAST(p » a12.WJXBFS2 AS NUMBER) = 10625711 THEN CAST((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) = 60 OR CAST(pa14.WJXBFS1 AS NUMBER) = 61) AND CAST(pa15.WJ » XBFS1 AS NUMBER) = 63 AND pa12.WJXBFS1=1 THEN pa11.TRANSACTION_REALIZED_CAPITAL_1*-1 WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(p » a11.TAX_CAPITAL BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast » (pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 103 » 72197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_1 END) AS NUMBER) ELSE 0 END) WJXBFSa
405		from IDRDM.TJ9WGSW57MD002 pa11, IDRDM.TEY6ZQFYZMD005 pa12, IDRDM.TRNQQJF2JSP001 pa13, IDRDM.TLOAHTUORMD006 pa14, IDRDM.TF5FOTEQ3MD007 pa15,
	393	from IDRDM.TJKWNRSQDWMD002 pa11, IDRDM.T40VJ4NY4MD005 pa12, IDRDM.TLSBB90L8SP001 pa13, IDRDM.T3VKS2V90MD006 pa14, IDRDM.T5VT0WAZGMD007 pa15,
410	398	IDRDM.SMF a16,
411	399	IDRDM.LU_BASE_ASSET_CLASS a17,
412	400	IDRDM.LU_RTG_AIG_STD a18,

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413	401	IDRDM.PMF_ACCOUNTING_PORTFOLIO a19,
414	402	IDRDM.LU_BASE_BUSINESS_UNIT a110,
415	403	IDRDM.LU_FI_SECTOR_SEC a111,
571	559	a17.COLLATERAL_MAJOR_KEY = a148.COLLATERAL_MAJOR_KEY and
572	560	pa11.DM_ID = a148.DM_ID and
573	561	a110.CORPORATE_SEGMENT_3_KEY = a149.CORPORATE_SEGMENT_3_KEY and
574	562	pa11.DM_ID = a149.DM_ID and
575	563	a17.GAAP_AC_1_KEY = a150.GAAP_AC_1_KEY and
576	564	pa11.DM_ID = a150.DM_ID
577		and (pa11.DM_ID in (77738) and pa11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, 100 » 00517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 1000053 » 1, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545, 1 » 0000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 10028 » 974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058134, » 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, 101 » 11150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 1037220 » 4, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 10372218, 1 » 0372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
565		and (pa11.TXN_TYPE_KEY in (10028971, 10028988, 10028981, 10028991, 10028976, 10000465, 10000466, 10000469, 10000471, 10000472, 10000499, 10000501, » 10000502, 10000503, 10000504, 10000506, 10000507, 10000508, 10000509, 10000510, 10000511, 10000512, 10000513, 10000514, 10000515, 10000516, » 10000517, 10000518, 10000519, 10000520, 10000521, 10000522, 10000523, 10000524, 10000525, 10000526, 10000527, 10000528, 10000529, 10000530, 100 » 00531, 10000532, 10000533, 10000534, 10000535, 10000536, 10000537, 10000538, 10000539, 10000540, 10000541, 10000542, 10000543, 10000544, 10000545 » 5, 10000546, 10000547, 10000548, 10000549, 10000550, 10000551, 10000552, 10000553, 10000554, 10000555, 10000556, 10000557, 10000558, 10000578, 1 » 0028974, 10028975, 10028977, 10028978, 10028984, 10028985, 10028986, 10028992, 10028993, 10028994, 10028999, 10029000, 10058127, 10058130, 10058 » 134, 10058135, 10058133, 10058136, 10058141, 10058143, 10058145, 10058156, 10058157, 10058159, 10058160, 10058146, 10058150, 10058166, 10058167, » 10111150, 10372191, 10372192, 10372193, 10372194, 10372195, 10372196, 10372197, 10372198, 10372199, 10372200, 10372201, 10372202, 10372203, 103 » 72204, 10372205, 10372206, 10372207, 10372208, 10372209, 10372210, 10372211, 10372212, 10372213, 10372214, 10372215, 10372216, 10372217, 1037221 » 8, 10372220, 10372221, 10372222, 10372223, 10323839, 10028987, 10058152)
579	566	and pa11.SRC_SYS_CD in ('NYPAM')
580	567	and a17.GL_GRP_KEY not in (10466502, 10679541)
581		and pa11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 11319684, 11410512)) and (((((ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJ » XBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 T » HEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS2 END) » AS NUMBER)) + ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJ » XBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 TH » EN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS3 END) » AS NUMBER)) + ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.W » JXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 » THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.WJXBFS4 END) » AS NUMBER)) + ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.W » JXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = » 0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1 = 1 THEN 0 ELSE pa11.WJXBFS5 » END) AS NUMBER))) + ABS(CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa » 11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS

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		» 1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TAX_CAPI » TAL_BASIS_FNC_TAX_TXN END) AS NUMBER))) + ABS(ABS((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TA » X_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10 » 372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THE » N 0 ELSE pa11.REALIZED_FX_GAINLOSS_ON_ORDIN1 END) AS NUMBER))) + ABS((CASE WHEN (pa14.WJXBFS1 = 10622379 AND pa15.WJXBFS1 = 10466510) THEN (CAS » T((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 100 » 28992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANS » CTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G END) » AS NUMBER)*0.6) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625711 THEN CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX » _CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJ » XBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 A » ND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G » END) AS NUMBER) ELSE 0 END))) + ABS((CASE WHEN (CAST(pa14.WJXBFS1 AS NUMBER) =10622379 AND CAST(pa15.WJXBFS1 AS NUMBER) = 10466510) THEN (CAST((C » ASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAPITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 1002899 » 2 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTIO » N_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND pa12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G END) AS » NUMBER)*0.4) WHEN CAST(pa12.WJXBFS2 AS NUMBER) = 10625712 THEN CAST((CASE WHEN ABS(pa11.TRANSACTION_REALIZED_CAPITAL_G) = 0 AND ABS(pa11.TAX_CAP » ITAL_BASIS_FNC_TAX_TXN) = 0 AND cast(pa11.WJXBFS1 as number) = 10028992 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G < 0 AND cast(pa11.WJXBFS » 1 as number) = 10372197 AND pa12.WJXBFS1=0 THEN 0 WHEN pa11.TRANSACTION_REALIZED_CAPITAL_G > 0 AND cast(pa11.WJXBFS1 as number) = 10372197 AND p » a12.WJXBFS1=1 THEN 0 ELSE pa11.TRANSACTION_REALIZED_CAPITAL_G END) AS NUMBER) ELSE 0 END))) <> 0.0)
	568	and pa11.IS_DEFERRED_KEY in (0, 10683563, 10868149, 10876231, 111319684, 11410512)
	569	and pa11.DM_ID = 77738)
584	570	
585		drop table IDRDM.TP39AWPMJSP000 purge
	571	drop table IDRDM.T6W0FASR0SP000 purge
586	572	
587		drop table IDRDM.TRNQQJF2JSP001 purge
	573	drop table IDRDM.T1SBB9OL8SP001 purge
588	574	
589		drop table IDRDM.TJ9WGSW57MD002 purge
	575	drop table IDRDM.TJ1KWRSDWMD002 purge
590	576	
591		drop table IDRDM.TZCILL12ZSP003 purge
	577	drop table IDRDM.T3WUZDMZGSP003 purge
592	578	
593		drop table IDRDM.T8XD0NIYZSP004 purge
	579	drop table IDRDM.T6ZF0HICCS004 purge
594	580	
595		drop table IDRDM.TEY6ZQFYZMD005 purge
	581	drop table IDRDM.T4OVJ4NY4MD005 purge
596	582	
597		drop table IDRDM.TLOAHTUORMD006 purge
	583	drop table IDRDM.T3VKS2V90MD006 purge
598	584	
599		drop table IDRDM.TF5FOTEQ3MD007 purge

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	585	drop table IDRDM.TSVTOWAZGMD007 purge
600	586	
601	587	[Analytical engine calculation steps:
602		1. Perform dynamic aggregation over <Sec ID, Txn Type (Source), Is Reversed (Txn), Txn ID>
603		
	588	1. Perform dynamic aggregation over <Sec ID>
	589	2. Calculate subtotal: <Total>
604		
605		
606		select [AIG Collateral Type]@[COLLATERAL_TYPE_KEY],
607		[AIG Collateral Type]@[COLLATERAL_TYPE_LD],
608		[AIG Derived Rating]@[RTG_AIG_STD_KEY],
609		[AIG Derived Rating]@[RTG_AIG_STD_SD],
610		[AIG Tranche Type]@[TRANCHE_KEY],
611		[AIG Tranche Type]@[TRANCHE_LD],
612		[Acctng System]@[SRC_SYS_CD],
613		[Acctng System]@[SRC_SYS_DESC],
614		[Collateral Major]@[COLLATERAL_MAJOR_KEY],
615		[Collateral Major]@[COLLATERAL_MAJOR_LD],
616		[Collateral Minor]@[COLLATERAL_MINOR_KEY],
617		[Collateral Minor]@[COLLATERAL_MINOR_LD],
618		[Corporate Segment 3]@[CORP_SEG_L5_CS3_KEY],
619		[Corporate Segment 3]@[CORP_SEG_L5_CS3_SD],
620		[Corporate Segment 4]@[CORP_SEG_L6_CS4_KEY],
621		[Corporate Segment 4]@[CORP_SEG_L6_CS4_SD],
622		[DataMart]@[DM_ID],
623		[DataMart]@[MS_DM_TYPE_DESC],
624		[DataMart]@[MS_AS_OF_DATE],
625		[DataMart]@[MS_AS_AT_DATE],
626		[DataMart]@[MS_ORIG_ADJ_DESC],
627		[FI Sector Sec 4]@[LVL_4_KEY],
628		[FI Sector Sec 4]@[LVL_4_SD],
629		[FI Sector Sec 5]@[FI_SECTOR_SEC_BASE_LEVEL_KEY],
630		[FI Sector Sec 5]@[FI_SECTOR_SEC_BASE_LEVEL_SD],
631		[Functional Ccy (Source)]@[PORT_CCY_KEY],
632		[Functional Ccy (Source)]@[PORT_CCY_SD],
633		[GAAP Asset Class 1]@[GAAP_AC_L6_GAAP_AC1_KEY],
634		[GAAP Asset Class 1]@[GAAP_AC_1_LD],
635		[GAAP Asset Class 2]@[GAAP_AC_L5_GAAP_AC2_KEY],
636		[GAAP Asset Class 2]@[GAAP_AC_2_LD],
637		[GAAP Asset Class 3]@[GAAP_AC_L4_GAAP_AC3_KEY],
638		[GAAP Asset Class 3]@[GAAP_AC_3_LD],
639		[GFR Asset Type]@[SI_CLASS_L4_KEY],
640		[GFR Asset Type]@[SI_CLASS_L4_SD],
641		[GFR Maturity Band]@[BOND_MATURITY_BAND_KEY],
642		[GFR Maturity Band]@[BOND_MATURITY_BAND_SD],
643		[GFR Portfolio Type Override 2]@[IA_PORT_TYPE_KEY],
644		[GFR Portfolio Type Override 2]@[IA_PORT_TYPE_SD],

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645 [GFR Price Source Group]@[IA_PRICE_SRC_CAT_KEY],
646 [GFR Price Source Group]@[IA_PRICE_SRC_CAT_SD],
647 [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_KEY],
648 [GFR Region]@[GAAP_FIN_RPTG_REGION_L2_SD],
649 [GL Company ID]@[SAP_CO_CD],
650 [GL Company ID]@[GL_COMPANY_ID_SD],
651 [GL Group]@[GL_GROUP_L2_GL_GRP_KEY],
652 [GL Group]@[GL_GROUP_L2_GL_GRP_SD],
653 [GL Group]@[GL_GRP_SD],
654 [Is Gain/Loss Deferred Tax (Txn)]@[IS_DEFERRED_KEY],
655 [Is Gain/Loss Deferred Tax (Txn)]@[YES_NO_LD],
656 [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_KEY],
657 [Is Port on GAAP Consol AIG View]@[GAAP_BS_L2_BS_SD],
658 [Is Port on GAAP Consol Segment View]@[IS_ON_SGAAP_BS_KEY],
659 [Is Port on GAAP Consol Segment View]@[IS_ON_SGAAP_BS_LD],
660 [Is Sec Taxable]@[IS_SEC_TAXABLE_KEY],
661 [Is Sec Taxable]@[IS_SEC_TAXABLE_SD],
662 [Issuer Cntry of Domicile (Source)]@[CNTRY_DOMICILE_KEY],
663 [Issuer Cntry of Domicile (Source)]@[CNTRY_DOMICILE_SD],
664 [Lot Number]@[PORT_IDR_KEY],
665 [Lot Number]@[SEC_IDR_KEY],
666 [Lot Number]@[LOT_ID],
667 [Lot Number]@[LOT_NUM],
668 [Owning Entity]@[BASE_BUSINESS_UNIT_KEY],
669 [Owning Entity]@[LEGAL_ENTITY_NAME],
670 [Owning Entity]@[GEMS_ID],
671 [Portfolio (Source)]@[PORT_IDR_KEY],
672 [Portfolio (Source)]@[SOURCE_SYSTEM_PORT_CODE],
673 [Portfolio (Source)]@[PORTFOLIO_LONG_NAME],
674 [Portfolio (Source)]@[SOURCE_SYSTEM_PORT_ID],
675 [Portfolio Code (Source)]@[SOURCE_SYSTEM_PORT_CODE],
676 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_KEY],
677 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_SD],
678 [Portfolio SI Entity]@[CORP_SEG_L2_SI_ENTITY_LD],
679 [Portfolio Status]@[PORTFOLIO_STATUS_CODE],
680 [Sec ID (Primary)]@[SOURCE_SYSTEM_SECURITY_ID],
681 [Sec ID (Primary)]@[IDR_SEC_ID],
682 [Security Ccy (Source)]@[SEC_CCY_KEY],
683 [Security Ccy (Source)]@[SEC_CCY_SD],
684 [Security Desc]@[SEC_IDR_KEY],
685 [Security Desc]@[SECURITY_LONG_NAME],
686 [Security Desc]@[SEC_DESC_2],
687 [Security Desc]@[BB_LONG_CO_NAME],
688 [Security+Portfolio Credit Impairment Flag GAAP]@[GAAP_REASON_KEY],
689 [Security+Portfolio Credit Impairment Flag GAAP]@[IA_CREDIT_IMPRD_RSN_CD_SD],
690 [Tax Status]@[TAX_STATUS],
691 [Tax Status]@[SEC_TAX_STATUS_SD],
692 [Tax Status]@[SEC_TAX_STATUS_SD],

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693		sum([Quantity Curr Disp (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[Lo » t Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Proceeds Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[» Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Orig Cost Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn)],[» [Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Book Value Curr Disp USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax » (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Tax Capital Basis Curr Disp USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferr » ed Tax (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Ord Inc at Disposal Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred T » ax (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Rlzd FX G/L on Ord Inc Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferre » d Tax (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Rlzd FX G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn) »],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Rlzd Capital G/L USD TAX (Txn)])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss Deferred Tax (Txn) »]],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Txn Short Term Rlzd Capital G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Los » s Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]}, sum([Txn Long Term Rlzd Capital G/L Curr Disp USD TAX])@{[Accting System],[DataMart],[GFR Portfolio Type Override 2],[Is Gain/Loss » Deferred Tax (Txn)],[Lot Number],[Portfolio (Source)],[Security Desc],[Security+Portfolio Credit Impairment Flag GAAP]} from A.2. Tax Investment Gain & Loss (Current Period Disposals) - Security Level USD TAX
705		
706		
707		
	590	3. Perform cross tabbing
	591	+