MicroStrategy Business Intelligence Application

The MicroStrategy application enables you to interact with the business intelligence system using a Web browser. MicroStrategy provides multiple predefined grid and graph formats for superior report presentation, and you have a variety of functionality available to you for manipulating report results. You can sort and filter data, add subtotals, create new calculations, change the arrangement of data on a report, and so forth.

Investments Data Repository

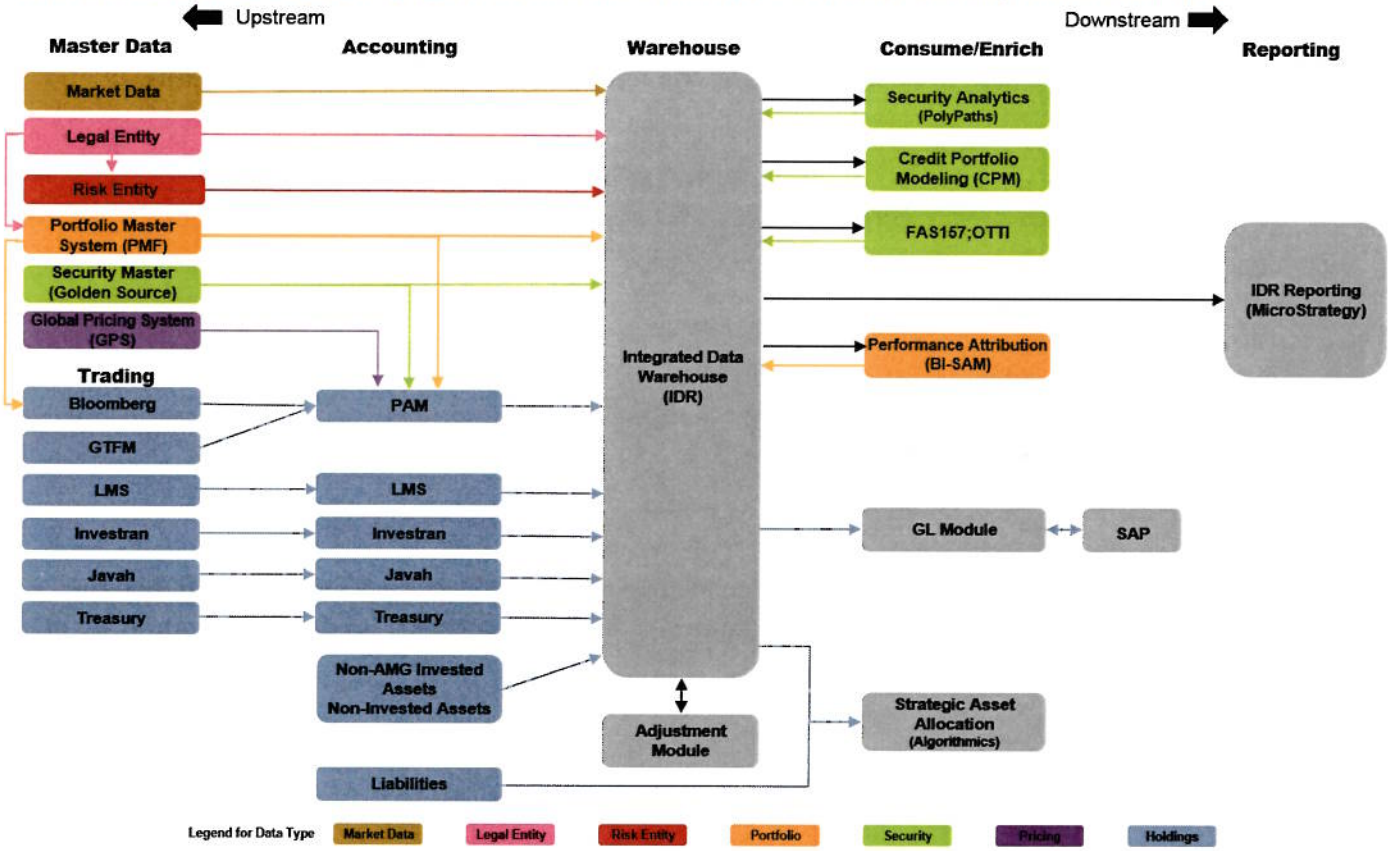
A data warehouse is a repository for storing information you want to analyze from different source systems and is optimized for enabling users to report on and analyze data. A well-designed and robust data warehouse is critical to the success of a business intelligence system.

For the investment management portion of AIG, the data warehouse being used to support aggregated reporting and reconciliation reporting is called the Investment Data Repository (IDR).

Like most large investment firms, AIG invests in a large variety of products, and the record-keeping for these products is housed across a very broad array of computer systems. No one single source system has a complete picture of all the assets. Without IDR, doing firm-level reporting across business units and asset classes is unmanageable, but IDR allows for the support of a very broad set of enterprise-wide reporting and data extract requirements.

IDR Current State Architecture

IDR seeks to attain perfect data governance by (1) using well defined attributes, (2) loading directly from source, (3) reconciling to source, (4) using a single source for each kind of data, (5) using purely preventive controls, with detective controls as backups, (6) using internal AIG standards, a cut above industry/vendor standards.



Source Systems

Source systems store the data that is relevant to your business. However, these systems are optimized for the recording of data, not for the analysis of data. In order to gain a full understanding and to report on the entire business, AIG takes the data from source systems and incorporates it into IDR. Some of what is currently included in IDR are:

- PAM holdings, transactions, and income for stocks and bonds
- LMS holdings, transactions, and income for mortgage loans
- Investran holdings, transactions, and income for partnerships and hedge funds
- Foreign exchange rates
- Treasury short-term cash equivalent holdings
- Bloomberg data via GoldenSource
- Polypaths analytics for securities

Data sources are constantly being expanded as IDR evolves to support a growing set of requirements.

MicroStrategy Reporting Terminology

Before you begin learning about the specific functionality of MicroStrategy, you need to understand:

- basic objects you will use in the reporting environment.
- data governance process you will follow to get these objects into Microstrategy

Basic Objects

Reports

When you want to view data in MicroStrategy, you execute a report. A report is a request for specific data that has a defined layout and format. All of the information for a report can be predefined, or you may be able to choose part or all of the content of a report. You can view report results either in grid or graph view.

Grid Report

GFR Grade	AIG Derived Grade	GFR Ratings Band	AIG Derived Rating	Market Value USD GAAP
Investment Grade	Investment Grade	AAA	AAA	54,057,580,062
		AA	AA	59,944,837,994
		A	A	75,649,865,568
		BBB	BBB	102,717,888,031
Non-Investment Grade	Non-Investment Grade	BB and Below	BB	9,010,059,505
			B	6,249,467,979
			CCC	7,870,639,308
			CC	5,844,890,405
			C	4,464,624,785
			D	8,303,575,119
	NA	Not Rated	NA	68,128,547,832
Total				**402,241,976,587**

Reports are the primary objects you use in the MicroStrategy interface. However, to understand the data you are viewing and to perform manipulations, it is helpful to have a fundamental knowledge of the underlying objects that comprise reports.

Attributes

Attributes are the descriptive data in your warehouse you want to display on a report. Whether you want to view portfolios, securities, lots, asset classes, or collateral types, attributes enable you to map to this data in your warehouse so you can display it on reports. You can also use this descriptive data to filter reports so they only display specific portfolios, securities, lots, and so forth.

Attributes in Reporting

Attribute

Cntry of Issue Region 1	Book Value USD GAAP	Market Value USD GAAP
Africa	460,981,620	469,422,946
Asia	17,660,580,111	19,328,721,246
Caribbean	14,567,419,510	15,561,204,824
Europe	49,690,926,664	51,794,591,003
Middle East	1,132,555,642	1,257,446,228
North America	244,183,399,696	259,686,947,478
Oceania	7,454,932,045	7,990,817,246
South America	2,378,192,246	2,391,978,900

In the pictured report, **Cntry of Issue Region 1** is an attribute that has been placed on the report to display the corresponding data from the warehouse. The individual items which display under the attribute header are referred to as attribute elements. The warehouse contains other regions, but the report displays these specific elements because it is filtered using the **Cntry of Issue Region 1** attribute.

In addition to displaying descriptive data and filtering result sets, attributes play one more important role in reports. They define the level at which you view calculations. For example, in this report, **Book Value USD GAAP** and **Market Value USD GAAP** are calculated for each region, because **Cntry of Issue Region 1** is the attribute on the report.

As a MicroStrategy user, you do not create attributes. However, they are an essential part of displaying and filtering data on reports. When analyzing a report, you may need to add or remove attributes or filter the data using specific attributes, so understanding them is essential to manipulating reports.

Metrics

Metrics are calculations you place directly in reports. They are mapped to numeric fields in the data warehouse. Metrics span across 6 Accounting basis and 3 Currency bases.

- **LCL Currency basis** - Currency of the Country where the Security is held
- **FNC Currency basis** - Currency of the Country where the Portfolio is held
- **USD Currency basis** - FNC Currency basis * FX Rate

Metrics in Reporting

Metrics

Cntry of Issue Region 1	Book Value USD GAAP	Market Value USD GAAP
Africa	460,981,620	469,422,946
Asia	17,660,580,111	19,328,721,246
Caribbean	14,567,419,510	15,561,204,824
Europe	49,690,926,664	51,794,591,003
Middle East	1,132,555,642	1,257,446,228
North America	244,183,399,696	259,686,947,478
Oceania	7,454,932,045	7,990,817,246
South America	2,378,192,246	2,391,978,900

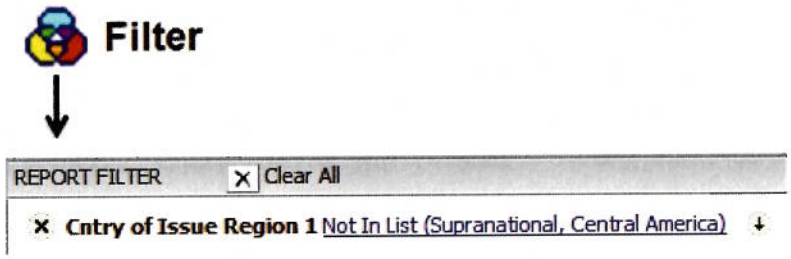
In this report, you have two metrics. The **Book Value USD GAAP** metric aggregates all the book values for each region on the report. The **Market Value USD GAAP** metric behaves in the same way. Both of these metrics are using the SUM function to perform the aggregation, but there are a virtually unlimited number of ways to calculate metric values.

As a MicroStrategy user, you do not create shared, project-level metrics. However, like attributes, these metrics are an essential part of a report's definition. When analyzing a report, you may need to add or remove metrics or filter the data using specific metrics, so understanding them is essential to manipulating reports.

Filters

Filters define the conditions which data must meet to be included in the report result set. You can specify filter criteria based on attributes or metrics as well as other application objects. A single filter can contain any number of conditions. Only data meeting all of the filter conditions displays in the final result set of a report.

Filters in Reporting



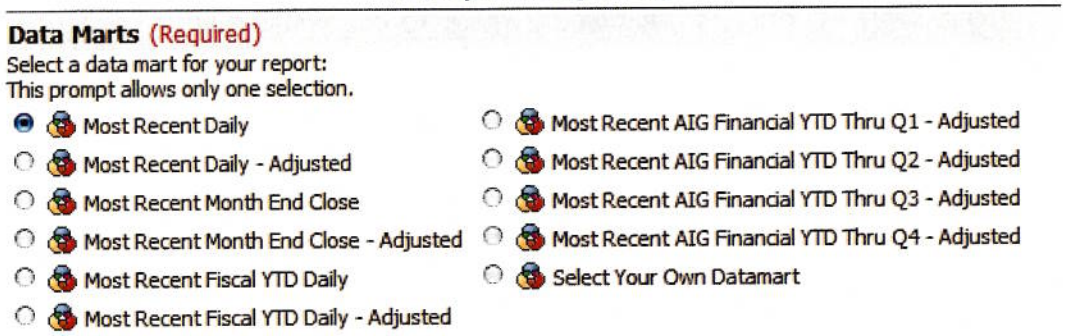
In this filter, there is only one condition, and it is based on the **Cntry of Issue Region 1** attribute. Only regions different from Supranational and Central America will be in the final result set.

Many of the reports you run will already have a defined filter. However, you may also be prompted to select the filtering conditions for a report, or you may choose to modify the report by changing the criteria in the filter.

Prompts

Prompts are objects that enable users to select the information to be included in a report at run time.

Prompts in Reporting



In this prompt, you are defining the report filter. You select from a list of reporting period types to include in the report. Only data for the selected types displays in the result set.

Datamart Types

As seen in the Prompts screen, there are multiple types of reporting periods:

- **Daily** —This period type contains daily data from the source systems as of the close of business on the preceding day, and converts foreign-currency amounts to USD using the daily spot rate.
- **Month End Close** —This period type contains month-end Holdings and month-to-date Income and Transactions data from the source systems, and converts foreign-currency amounts to USD using the Monthly Average rate.
- **Other Composite DataMarts** —These types 'stack' Daily and Month End Close DataMarts to get to various Quarterly and Fiscal Year to Date DataMarts, usually with respect to the fiscal calendar of the underlying Portfolios.

As Of Date	Data Mart Type	Month End Close	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
12/31	AIG Fin YTD Q4	Domestic					Q1			Q2			Q3			Q4	
		Chartis Intl				Q1			Q2			Q3			Q4		
		Fuji		Q1			Q2			Q3			Q4				

Datamart Periods

You will notice there are 2 Types of DMs (Adjusted and Unadjusted). Users always use the Adjusted versions

- **Most Recent Daily** - Always yesterday
  - Holdings use Daily Spot for FX Rate
  - Income/Transactions use Daily Spot for FX Rate

- **Monthly** - Last Month
  - Holdings use Daily Spot for FX Rate
  - Income/Transactions use Monthly Weighted Average for FX Rate

- **Fiscal YTD** - Depends on Quarterlies. Domestic, Chartis and Fuji Quarters vary so their Fiscal YTD vary
  - Holdings use Daily Spot for FX Rate
  - Income/Transactions use 3-month Fiscal Weighted Average for FX Rate

2

Report Creation in MicroStrategy

Using the MicroStrategy Interface

Accessing a MicroStrategy Project

MicroStrategy is simply a grouping of Web pages, including a home page, and specific pages which allow you to browse folders or reports and view results. MicroStrategy displays any project objects in the metadata to which you have access. As you run reports, it returns results from your data warehouse and displays them to you in the browser.

The home page displays the names and descriptions of all the available projects. You can access any project for which the administrator has granted you permission.

MicroStrategy Home Page

To access the home page:

Open an Internet browser.

Navigate to the URL (address) for MicroStrategy.

Training is taking place in the UAT environment. When the final production environment is released, you will be provided with the the appropriate URL.

When you select a project from the MicroStrategy home page, your Windows credentials are verified, and you access your project without having to enter additional login information.

After you access a MicroStrategy project, the project home page displays.

Project Home Page

The project home page contains the following options:

- **Shared Reports**—The Shared Reports location contains reports that are shared with other users who have access to the MicroStrategy project.
- **My Reports**— The My Reports location is the default location for saving reports you create while working in MicroStrategy. Reports and objects in the My Reports folder are accessible only with your login credentials.
- **History List**—The History List displays messages that, when clicked, immediately display the reports you subscribe to or manually send to the History List.
- **My Subscriptions**—My Subscriptions lists the reports to which you are subscribed. You can also modify your subscriptions and unsubscribe yourself from reports from this page.
- **Create Report**—The Create Report option enables you to create new reports in MicroStrategy. You can create reports from scratch using the Blank Report option combined with the Design Mode view.
- **Preferences**—The Preferences option allows you to change your default preferences for report display, exporting, printing, and so forth.
- **Search**—The Search option allows you to access the MicroStrategy search function, which can help you locate folders, reports, and other objects.
- **IDR Support**—This link opens an e-mail to IDR@aig.com, which is the main support e-mail address for questions about reporting and data.

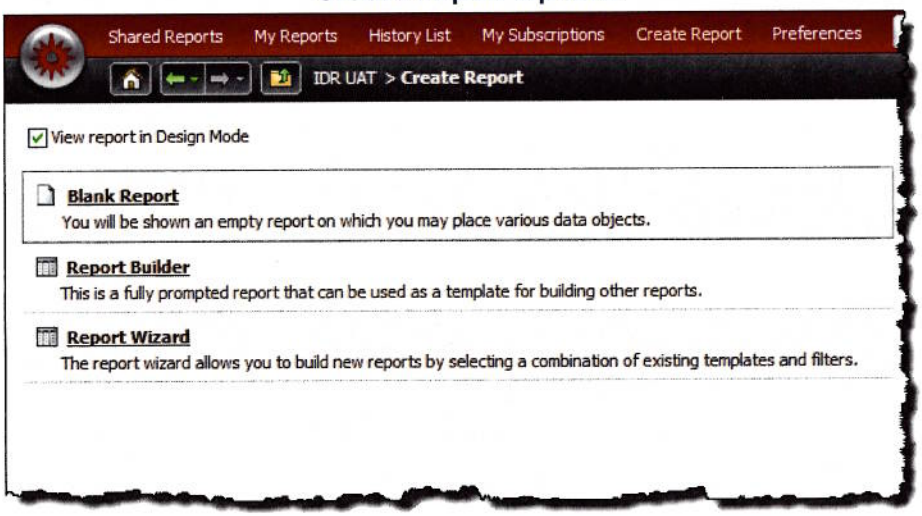
Creating Reports

A **report** is a request for specific, formatted data from the data warehouse. It consists of a template plus any desired filtering criteria. When a report is executed, you obtain a formatted collection of all of the objects specified on the template that have satisfied the filtering conditions of the report filter.

To access the Create Report option:

On the MicroStrategy project home page, click **Create Report**. **OR** While viewing any report, on the Tools menu, click **New**. **OR** At the top of any MicroStrategy page, click **Create Report**.

Create Report Options



Blank Report

MicroStrategy gives you the ability to create a report entirely from scratch, using any available object in the MicroStrategy project to define its template and report filter.

To create a report using a blank report:

From the Create Report page, click **Blank Report**.

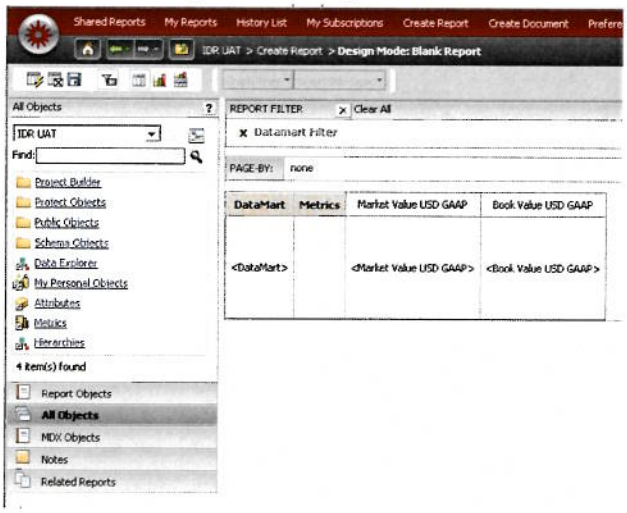
In Design Mode, add the desired objects to the template definition window.

Qualify on the desired objects in the report filter definition window.

On the report toolbar, click **Run Report**.

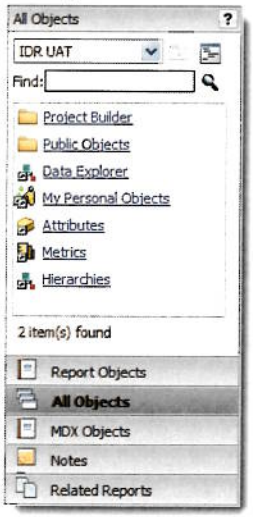
You create and modify reports in **Design Mode**, which is the report-building interface made up of the object browser, the template definition window, and the filter definition window.

Report in Design Mode



The object browser enables you to view the objects included in the report and to navigate through the project to locate objects you wish to add to the report.

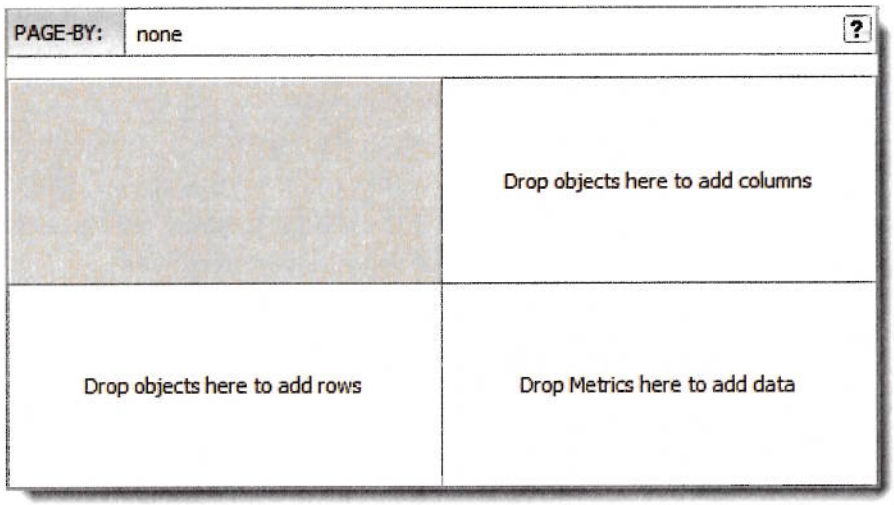
Object Browser



Building the Template

A **template** specifies what information to retrieve from the data warehouse and how this information is displayed in the report results. The template definition window allows you to define the report layout by adding objects to the rows, the columns, or the page-by axis from the Report Objects pane or the All Objects pane.

Template Definition Window



To add an object to the template definition window:

In Design Mode, in the Object Browser, click **All Objects**.

On the All Objects pane, click **Attributes** or **Metrics**.

Navigate to the desired folder.

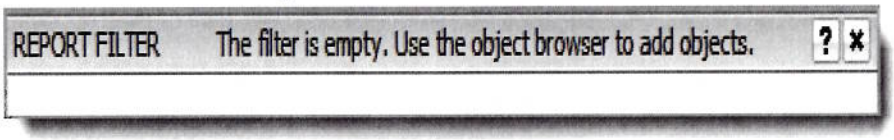
Select an object, and

Double-click the object to add it to the template. **OR** Right-click the object and select **Add to Grid** to add it to the template. **OR** Drag and drop the attribute from the All Objects pane to the desired position in the template definition window.

Building the Filter

A **report filter** specifies the conditions that the data must meet to be included in the report results. The report filter definition window allows you to specify the conditions the data must meet in order for it to be retrieved from the data warehouse.

Report Filter Definition Window



To qualify on an attribute in the report filter definition window:

In Design Mode, in the Object Browser, click **All Objects**.

On the All Objects pane, click **Attributes**.

Navigate to the desired folder.

Select an attribute, and

Right-click the attribute, and select **Add to Filter**. **OR** Drag and drop the attribute from the Object Browser to the filter definition window.

In the filter definition window,

Select **Qualify**, In the filter definition window, in the drop-down list, select the attribute form on which you want to qualify. then, In the second drop-down list, select the operator you want to use, and In the box, type the appropriate value.

OR

In the filter definition window, select **Select**, In the drop-down list, select **In List** or **Not In List**, then In the Available list, select the desired attribute elements.

Click **Apply**. ✓

To qualify on a metric value in the report filter definition window:

In Design Mode, in the Object Browser, click All Objects.

On the All Objects pane, click **Metrics**.

Navigate to the desired folder.

Select a metric, and

Right-click the metric and select **Add to Filter**. **OR** Drag and drop the metric from the Object Browser to the filter definition window.

In the filter definition window, in the drop-down list, select the operator you want to use.

In the box, type the appropriate value.

Click **Apply**. ✓

To re-use an existing report filter object in a report:

In Design Mode, in the Object Browser, click All Objects.

On the All Objects pane, click **Public Objects**.

Click **Shared Filters**.

Select a filter, and

Right-click the filter and select **Add to Filter** **OR** Drag and drop the filter from the Object Browser to the filter definition window.

When you use an existing report filter object to define your report filter, you are creating a link to the original report filter object. As a result, any change made to the original report filter's definition will automatically be reflected in your report.

Saving the New Report

After you create a report, you can save the report, so you can execute it again in the future.

To save a new report:

In Design Mode, click Save As.

In the Save As window, navigate to the location in which you want to save your report.

Type a name and description for your report.

Click OK.

Executing Reports in MicroStrategy

There are two types of predefined reports:

- **Static**—For a static report, the developer has already defined all of the content before execution. When you run the report, the result set displays the appropriate data.
- **Prompted**—For a prompted report, the developer has only defined a portion of the content before execution. The rest of the content is dynamic and is determined by you at run time. When you run the report, prompts display enabling you to determine the final result set. Your answers are incorporated into the query, and the result set displays the appropriate data.

Switching Report Views

Reports have three possible views:

- Grid
- Graph
- Grid and Graph

Reports are always saved with a default view. This default view determines whether they initially display in MicroStrategy with a grid or graph icon. However, regardless of the original view of a report, you can easily switch the report to another view.

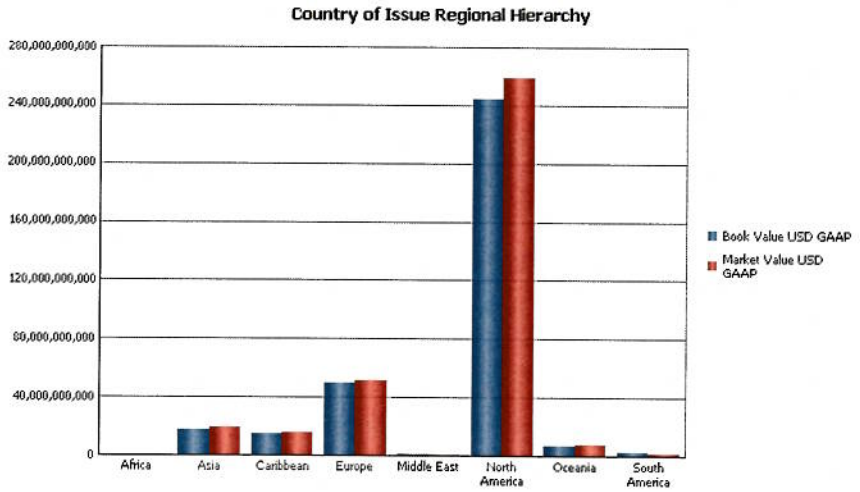
Report in Grid View

Cntry of Issue Region 1	Book Value USD GAAP	Market Value USD GAAP
Africa	450,967,182	456,797,261
Asia	17,795,509,417	19,405,178,777
Caribbean	14,580,447,313	15,563,163,413
Europe	49,592,969,586	51,582,648,438
Middle East	1,138,056,517	1,262,164,647
North America	244,313,139,880	258,749,895,952
Oceania	7,498,902,584	8,018,449,637
South America	2,411,246,180	2,372,920,368

To switch to Graph view:

On the Home toolbar, click **Graph.** OR On the Home menu, select **Graph.**

Report in Graph View



Viewing Report Details

You have the ability to view the details for a report, including filter details. You can view the report details from any one of the three report views.

To view report details:

On the Tools toolbar, click **Report Details.** OR On the Tools menu, select **Report Details.**

Report with Report Details Pane Displayed

REPORT DETAILS

Report Filter:
(DataMart ({Most Recent}) = 1) And (DataMart ({Orig Adj Flag}) = 0) And (DataMart ({DM Type Id}) = 1)

View Filter:
{Cntry of Issue Region 1} <> SOURCE UNDEFINED, Supranational, Central America

Cntry of Issue Region 1	Book Value USD GAAP	Market Value USD GAAP
Africa	450,967,182	456,797,261
Asia	17,795,509,417	19,405,178,777
Caribbean	14,580,447,313	15,563,163,413
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Oceania	7,498,902,584	8,018,449,637
South America	2,411,246,180	2,372,920,368

The Report Details pane displays above report filtered on **DataMart** and **Cntry of Issue Region 1**.

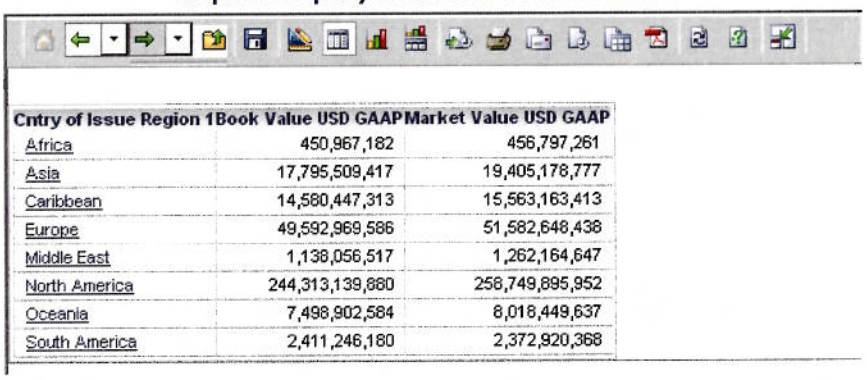
Using Full Screen Mode

You use Full Screen mode to view a report without the normal navigation toolbars. This way, you can focus your attention on the data itself and maximize the amount of the report being displayed.

To view a report in Full Screen mode:

On the Home toolbar, click **Full Screen Mode.** **OR** On the Home menu, select **Full Screen Mode.**

Report Displayed in Full Screen Mode



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Oceania	7,498,902,584	8,018,449,637
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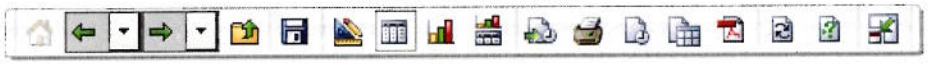
The standard toolbar appears in Full Screen mode, so you can still interact with the report.

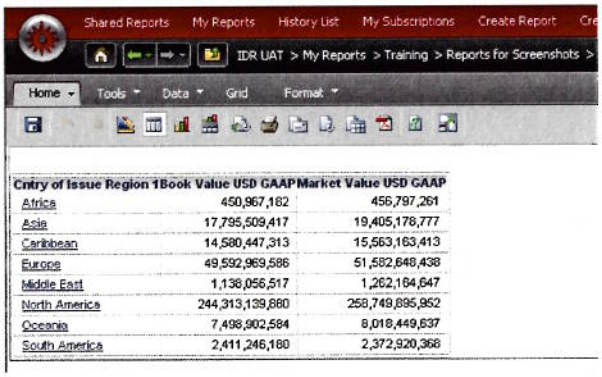
Standard Toolbar



To switch back to normal screen mode:

On the Standard toolbar, click **Restore Normal Screen Mode.** **OR** Press F12.

Report Displayed in Normal Screen Mode



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Saving Modified Reports

If you make changes to a predefined report, you may then want to save this modified report in your My Reports folder. Generally, you are only allowed to save reports in the My Reports folder or a subfolder within it.

You can create subfolders by clicking the Create New Folder button in the Save As window.

To save a static report:

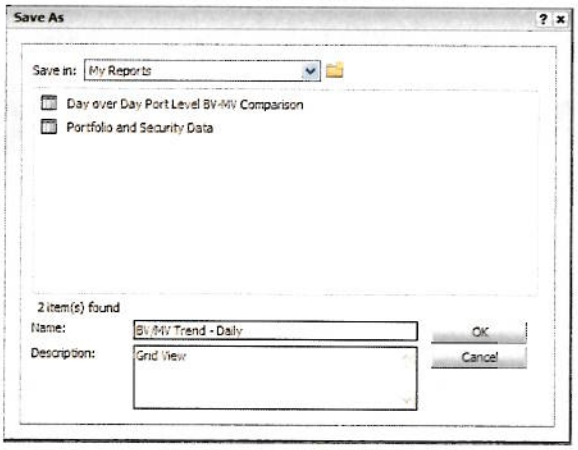
On the toolbar, click **Save.** **OR** On the File menu, select **Save As.**

In the Save As window, in the Save in drop-down list, select folder in which you want to save the report.

In the Name box, type the name of the report.

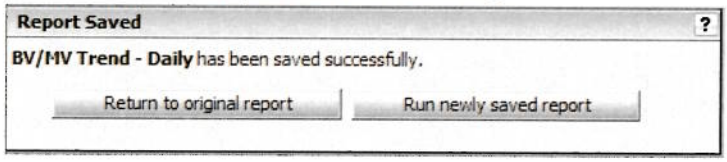
Click **OK.**

Save As Window



The Report Saved message window displays indicating you have successfully saved this report. The buttons which display on this message are optional navigational shortcuts. You can click either of these or move on to any other task in MicroStrategy by using the navigation toolbar at the top of the page.

Report Saved Message



3

Data Governance Process

Data Governance Process

The Data Governance Team and the IDR Team has an established process from attribute organization to production to ensure data accuracy

The Data Governance Process was initiated to ensure proper oversight and control on the quality of fields (attributes and metrics) being brought into Microstrategy. It has since evolved to become a first source of information for various teams looking for fields within Microstrategy. Reports in the Data Governance folders can provide Lineage information, Definitions, Business Owners of fields, and other relevant Metadata information

Data Definitions/ Hierarchies

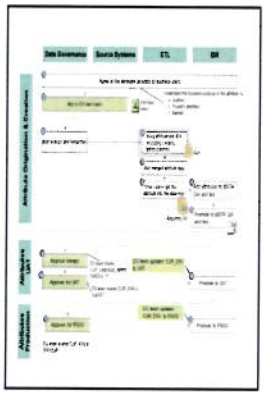
- A glossary of all **attribute definition**
- **Lineage of all IDR attributes** tracked from source through IDR to MicroStrategy
- All attributes have **assigned business** and **technical owners**

Data Governance Controls Framework

- Implemented **preventive and detective controls** to guarantee **data consistency**
- **Controls** in place for **upstream and downstream** systems to capture any data inconsistencies

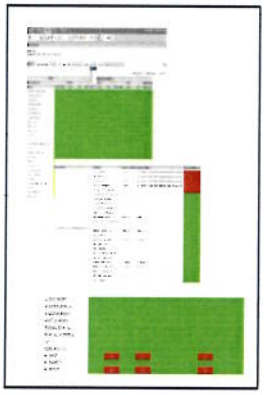
13 Steps for Data Certification

- Established a 13 step process from **attribute creation to production for certification**
- **An approval process** ensures consistent naming and use of attributes



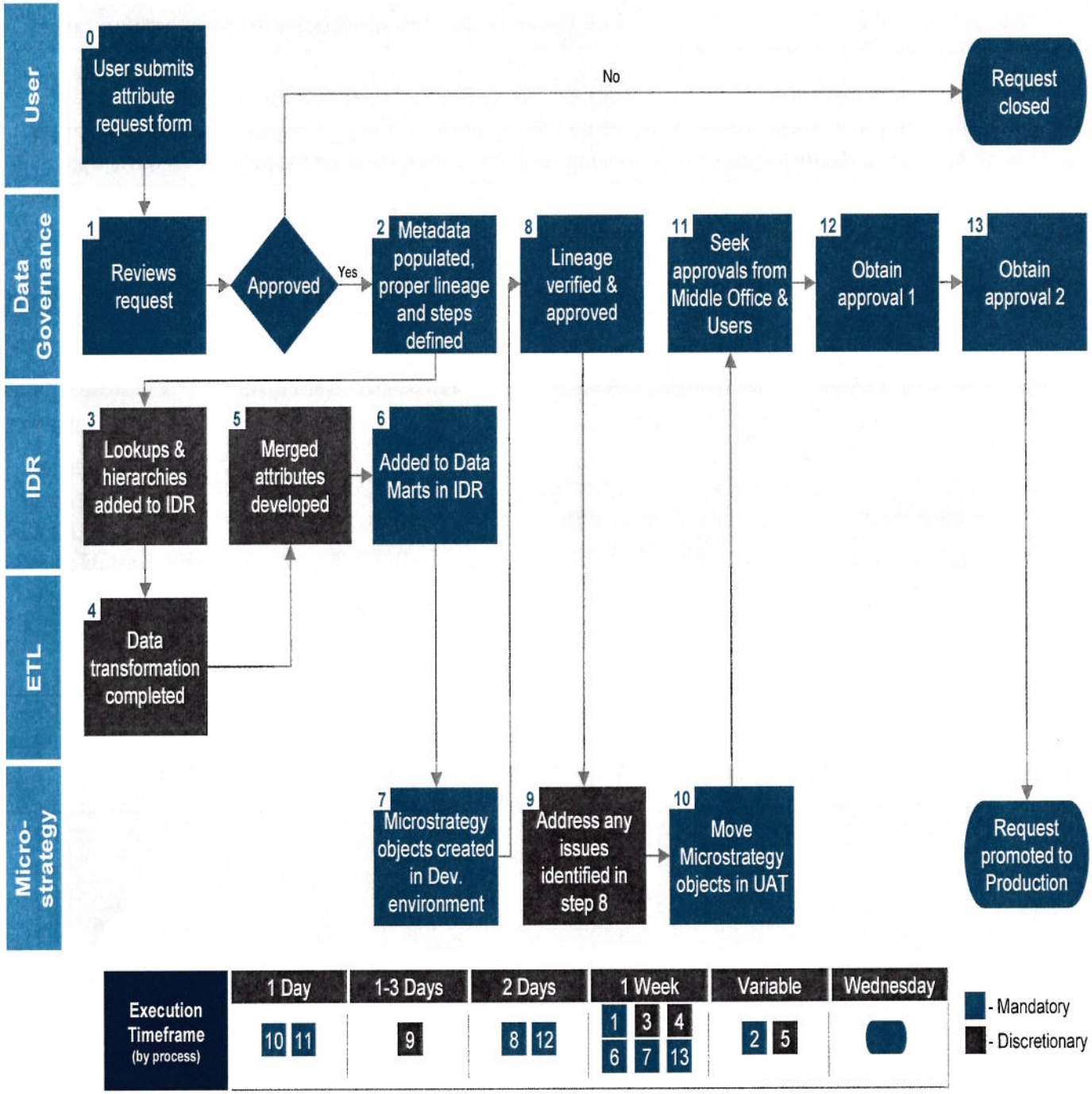
Reconciliation Dashboard

- **Reconciliation results** between various data sources and IDR are published in the Recon dashboard



Data Governance** is a **shared responsibility** across all functions to confirm the **data** represented is **accurate and consistent

Flowchart of the Process



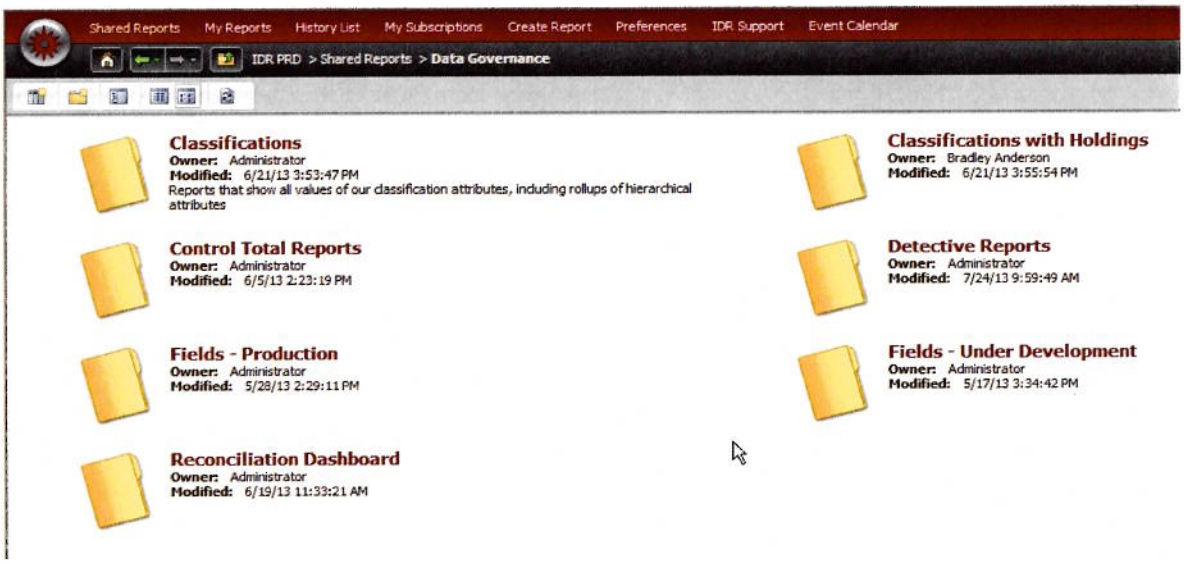
Key Metadata fields

Table	Field	Definition
ALL TABLES	Field ID	This unique ID allows multiple tables to connect together in an effort to provide maximum metadata information in a single report
TERMS	Field Category	Specifies whether the field is a Security field, Portfolio field, Legal Entity field, etc
	Base Field Name	Metadata field name that has a one-to-many relationship with the Microstrategy field name . This field name is independent of Accounting and Currency bases
	Base Field Type	Specifies whether the field is an Attribute, Metric, Lookup, Rollup or a complex Merged Attribute
	Definition	Defines the field. **The definition is a requirement at the time of field request submission and must be Business Owner approved**
	Business Owner	Person responsible for and in control of every detail about the field including data that exists within the field
	OPS Owner	Person responsible to support the Business Owner in advising the users on the meaning of the field
	Released	Most recent date when the field was released in Production. The field could go through multiple releases if additional changes are required
	Prod Date	Earliest date when the field was released in Production. The field could undergo subsequent releases but the Prod Date will not change
	Lineage Approved	Date when the lineage was approved by Data Governance Team
	DQ Approved	Date when the field was approved by Data Quality Team
	User Approved	Date when the field was approved by the User
	MSTR Env	Current Microstrategy environment the field is in
REQS	Req ID	Request ID associated with the field. This is generated when field is approved and tracked throughout the process until completion
	Req Description	Description of the request that has a one-to-many relationship with the fields in the Terms table. One request can have one or many fields attached to it
	Step	**Specifies which step in the 13-Step process the field is currently in**
	Comment	Comment written by the Data Governance team member to provide insights beyond the step number so the users understand where in the process the field is
	DG Owner	Data Governance Team member who is guiding this field through the process to completion
	Action Owner	Person who has to take the next action to move the field forward
	User Acceptance Tester	Tester provided by the Approver
	Reviewer	Reviewer provided by the Approver
	Approver	Requesting authority of the field, who will approve by email saying the field represents what they were looking for
	Expected Completion Date	The date assigned by the Data Governance Team based on best estimates. To effectively assist reporting, the Expected Completion Date is set to a month-end date. This date can change at the end of the month if the field is not implemented at the time this date is reached. **Data Governance Team reserves the right to update this date**

Data Governance Reports – Folder Structure

You can find Data Governance related material in MicroStrategy at

PRD>Shared Reports> Data Governance

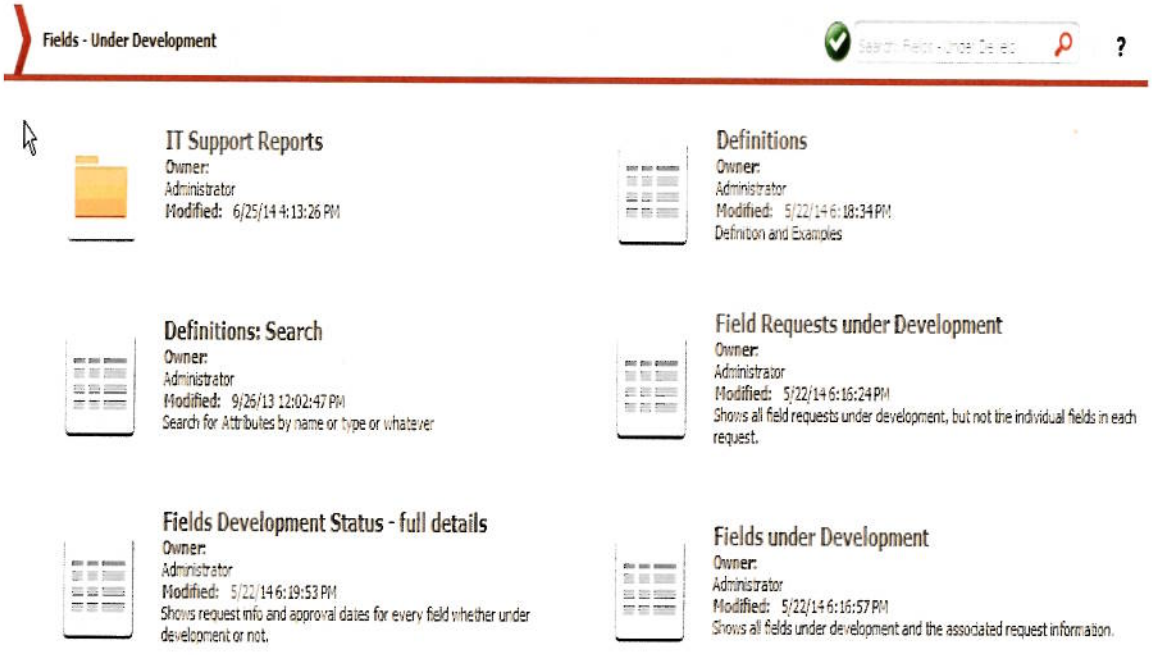


Report Name	Content
Classifications	Reports showing all values of classification attributes, including rollups of hierarchical attributes
Classifications with Holdings	Classifications reports expanded to include holdings
Control Total Reports	Consolidated Balance Sheet reports and Reconciliation reports
Detective Reports	Data Quality Control Reports built to support use of data for IDR users
Fields – Production	Detailed reports for all fields in Microstrategy Production environment (Definitions, Lineage, Business Owner, etc)
Fields – Under Development	Updated Status on all fields in all Microstrategy environments (Step in process, Requestor, Next Action, Approver, Expected Completion Date, etc)
Reconciliation Dashboard	Reconciliation Reports built to maintain data integrity from Source to Target

Data Governance Reports

You can find detailed information regarding fields that exist in MicroStrategy at **PRD>Shared Reports> Data Governance>Fields – Production**

You can find detailed information regarding fields that exist in MicroStrategy at **PRD>Shared Reports> Data Governance>Fields – Under Development**



4

Report Manipulations in MicroStrategy

Understanding Report Prompts

Reports can be static or can contain prompts. Unlike static reports in which the content is already defined, a prompted report contains dynamic content. Executing a prompted report in MicroStrategy involves providing answers which enable you to select some or all of the content of the result set.

Viewing Prompt Details

After you run a report, you have the ability to view the prompt answers you provided. You can view the prompt details from any of the three report views.

To view prompt details:

On the Tools toolbar, click Prompt Details **OR** On the Tools menu, select Prompt Details.

Reprompting Reports

After you execute a report containing prompts, you have the ability to re-execute it and select different prompt answers.

To reprompt a report:

On the Data toolbar, click **Re-prompt.** **OR** On the Data menu, select **Re-prompt.**

Answer the prompts as desired.

Click **Run Report.**

Saving Prompted Reports

When you save a prompted report, you go through the same initial steps as for saving a static report, but in the Save As window, you are presented with advanced save options which are specific to prompted reports. In the Advanced Options window, you are presented with the following options:

- **Save report as static**—Selecting this option clears the **Keep report prompted** check box in the Save As window. This option removes all prompts. Your answers to the prompts become a permanent part of the report's definition.
- **Save report as prompted**—Selecting this option retains the prompts in a report. You can control how the prompts behave.
  - **Only filter will be prompted**—Selecting this option retains only prompts placed in the filter of the report. All prompts in the template are removed.
  - **Only template will be prompted**—Selecting this option retains only prompts placed in the template of the report. All prompts in the filter are removed.
  - **Filter and template will be prompted**—Selecting this option retains prompts in both the template and filter.
- **Set the current prompt answers to be the default prompt answers**—Selecting this option makes your prompt answers the default answers the next time you run the report.

To save a prompted report:

On the toolbar, click **Save.** **OR** On the File menu, select **Save As.**

In the Save As window, in the Save in drop-down list, select the folder in which you want to save the report.

In the Name box, type the name of the report.

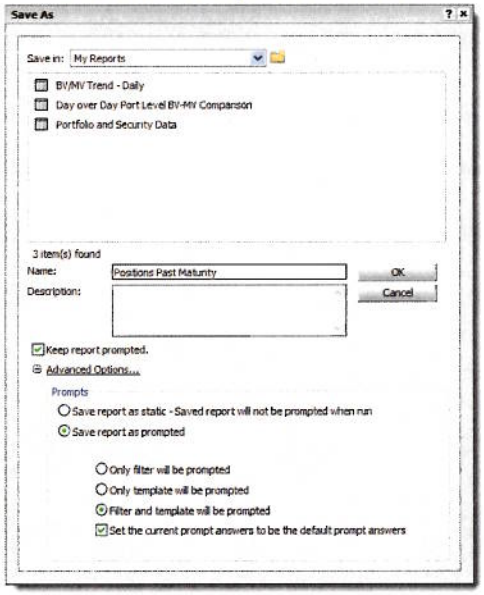
If you want to save the report as a prompted report, select the **Keep report prompted** check box.

If you want to define additional prompt save options, click the **Advanced Options** hyperlink.

Below Prompts, set the advanced options as desired.

In the Save As window, click **OK.**

Advanced Options Window



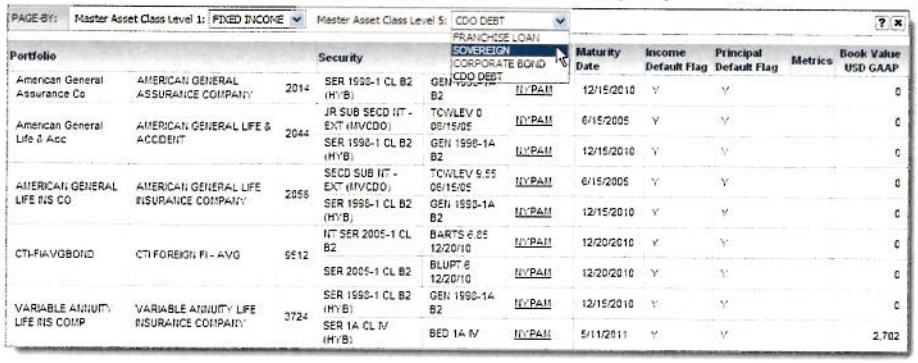
Using the Page-by Axis

In addition to the row and column headers, a report also has a page-by axis on which objects can be placed. The page-by axis enables a report to be divided into separate pages for viewing purposes based on objects. You can view the page-by axis from any one of the three report views.

To view the page-by axis:

On the Tools toolbar, click **Page-by Axis.** **OR** On the Tools menu, select **Page-by Axis.**

Report with Page-by Pane Displayed



PAGE-BY: Master Asset Class Level 1: FIXED INCOME Master Asset Class Level 5: CDO DEBT

FRANCHISE LOAN
SOVEREIGN
CORPORATE BOND
CDO DEBT

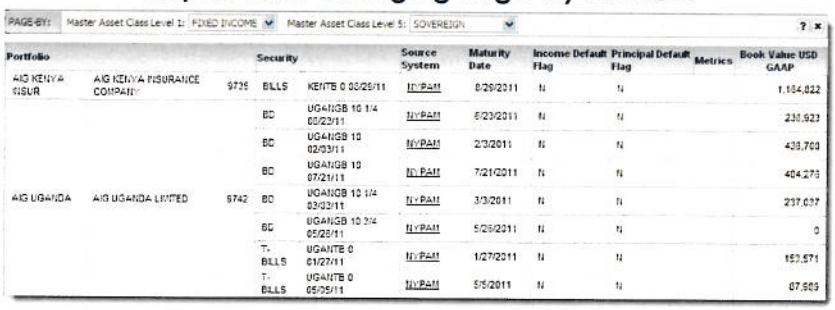
Portfolio			Security			Maturity Date	Income Default Flag	Principal Default Flag	Metrics	Book Value USD GAAP
American General Assurance Co	AMERICAN GENERAL ASSURANCE COMPANY	2014	SER 1998-1 CL B2 (HYB)	GEN 1998-1A B2	NYPAM	12/15/2010	Y	Y		0
American General Life & Acc	AMERICAN GENERAL LIFE & ACCIDENT	2044	JR SUB SECD NT - EXT (MVCDO)	TCWLEV 0 06/15/05	NYPAM	6/15/2005	Y	Y		0
			SER 1998-1 CL B2 (HYB)	GEN 1998-1A B2	NYPAM	12/15/2010	Y	Y		0
AMERICAN GENERAL LIFE INS CO	AMERICAN GENERAL LIFE INSURANCE COMPANY	2058	SECD SUB NT - EXT (MVCDO)	TCWLEV 9.55 06/15/05	NYPAM	6/15/2005	Y	Y		0
			SER 1998-1 CL B2 (HYB)	GEN 1998-1A B2	NYPAM	12/15/2010	Y	Y		0
CTI-FIAVGBOND	CTI FOREIGN FI - AVG	5512	NT SER 2005-1 CL B2	BARTS 6.05 12/20/10	NYPAM	12/20/2010	Y	Y		0
			SER 2005-1 CL B2	BLUPT 6 12/20/10	NYPAM	12/20/2010	Y	Y		0
VARIABLE ANNUITY LIFE INS COMP	VARIABLE ANNUITY LIFE INSURANCE COMPANY	3724	SER 1998-1 CL B2 (HYB)	GEN 1998-1A B2	NYPAM	12/15/2010	Y	Y		0
			SER 1A CL IV (HYB)	BED 1A IV	NYPAM	5/11/2011	Y	Y		2,702

The Page-by pane displays immediately above the report. The **Master Asset Class Level 1** and **Master Asset Class Level 5** attributes are on the page-by axis, so you are only viewing the information for FIXED INCOME and CDO DEBT.

To view a different page-by element:

In the Page-by pane, in an object drop-down list, select another value.

Report after Changing Page-by Element



PAGE-BY: Master Asset Class Level 1: FIXED INCOME Master Asset Class Level 5: SOVEREIGN

Portfolio			Security		Source System	Maturity Date	Income Default Flag	Principal Default Flag	Metrics	Book Value USD GAAP
AIG KENYA INSUR	AIG KENYA INSURANCE COMPANY	9739	BILLS	KENTB 0 08/25/11	NYPAM	8/25/2011	N	N		1,164,822
AIG UGANDA	AIG UGANDA LIMITED	9742	BD	UGANGB 10 1/4 02/22/11	NYPAM	6/23/2011	N	N		230,923
			BD	UGANGB 10 02/03/11	NYPAM	2/3/2011	N	N		436,709
			BD	UGANGB 10 07/21/11	NYPAM	7/21/2011	N	N		404,276
			BD	UGANGB 10 1/4 03/03/11	NYPAM	3/3/2011	N	N		237,037
			BD	UGANGB 10 3/4 05/26/11	NYPAM	5/26/2011	N	N		0
			T-BILLS	UGANTB 0 01/27/11	NYPAM	1/27/2011	N	N		153,571
			T-BILLS	UGANTB 0 05/05/11	NYPAM	5/5/2011	N	N		87,969

Drilling

Drilling enables you to view data at different levels than the ones originally displayed in the result set. When you perform a drill action, you are creating a new report that displays the data at a different level. The original report is unaffected by drilling. By default, the new report replaces the original report in MicroStrategy.

You can configure drilled reports to open in a new browser window through Preferences.

Clicking on Attribute Element Hyperlinks

The easiest way to perform a drill is by clicking an attribute element. An underlined attribute element is a hyperlink and indicates you can drill this way.

Report with Drillable Attribute Elements

AIG Asset Class Level 1	Metrics	Book Value USD GAAP	Market Value USD GAAP	Accrued Interest USD GAAP	Unrealized Gain/Loss USD GAAP	% Book Value USD GAAP
CASH & EQUIVALENT		21,556,248,430	21,691,574,934	2,628,488	119,351	1.60%
DERIVATIVE		1,081,631,885	1,256,668,088	0	175,036,203	0.08%
EQUITY		116,883,925,614	105,057,292,730	227,507,544	(12,458,426,899)	8.69%
FIXED INCOME		1,027,873,281,141	1,073,946,262,463	11,129,527,654	40,402,054,379	76.42%
FUND		3,597,143,575	3,801,974,129	313,202	206,810,193	0.27%
TBD		173,965,919,238	181,766,424,583	367,738,378	657,170,773	12.93%
Total		1,344,958,149,863	1,387,520,196,905	11,727,715,266	28,982,764,200	100.00%

Here, the **AIG Asset Class Level 1** elements are hyperlinks. When you click an element name, you automatically drill down to the next level for that particular asset class.

To drill on an attribute element hyperlink:

Click the attribute element name on which you want to drill.

After Drilling on the Fixed Income AIG Asset Class

AIG Asset Class Level 2	Metrics	Book Value USD GAAP	Market Value USD GAAP	Accrued Interest USD GAAP	Unrealized Gain/Loss USD GAAP	% Book Value USD GAAP
CREDIT LOAN		3,508,481,043	3,198,158,610	7,862,016	(295,015,496)	0.34%
CREDIT SECURITY		544,611,466,582	574,146,878,785	7,536,563,972	27,143,289,647	52.98%
NATIONAL GOVT		101,260,905,319	108,794,117,216	706,170,859	4,240,856,640	9.85%
REGIONAL GOVT		159,079,652,073	170,337,156,218	2,144,199,292	11,206,728,219	15.48%
SECURITIZED		211,265,600,399	208,906,267,143	620,445,641	(2,335,509,058)	20.55%
SUPRANATIONAL		8,147,175,725	8,563,684,491	114,285,875	441,702,427	0.79%
Total		1,027,873,281,141	1,073,946,262,463	11,129,527,654	40,402,054,379	100.00%

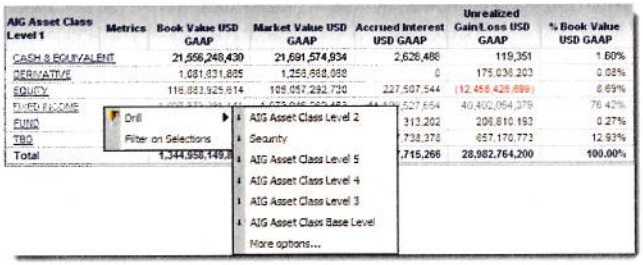
Right-clicking on Attribute Elements

You can also drill on attribute elements by using the right-click Drill menu option. Unlike drilling on the attribute element itself, which only allows you to drill down to the next lowest level, the Drill menu enables you to drill to any attribute directly related to **AIG Asset Class Level 1** that is not already on the report.

To drill on an attribute element using the right-click Drill menu:

On the report, right-click the attribute element on which you want to drill, point to **Drill**, and select the attribute, or level, to which you want to drill.

Right-Click Drill Menu



This method enables you to drill from a particular attribute element to any related attribute, not just the immediate lower level.

You can also multiselect several attribute elements by clicking them while holding the CTRL key.

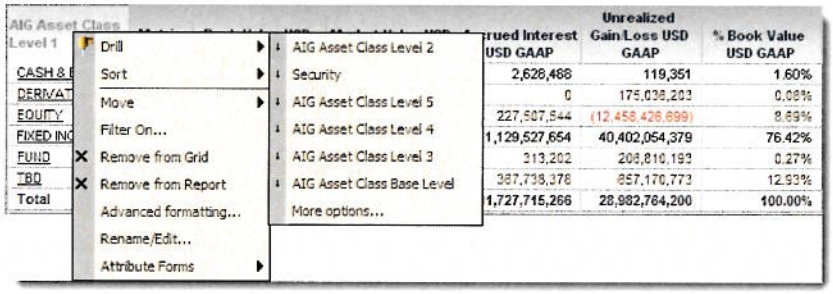
Right-clicking on Attributes

If you want to perform a broader drill, you can drill on an entire attribute using the right-click Drill menu option. The menu looks the same as when you drill on attribute elements, but instead of only drilling on the data for a particular element, you drill on all of the elements for that attribute.

To drill on an attribute:

On the report, right-click the attribute on which you want to drill, point to **Drill**, and select the level to which you want to drill.

Drilling on the Region Attribute



Using Subtotals

Subtotals reflect accumulations at selected attribute levels and can be applied dynamically to any report. There are various subtotals available to you such as count, minimum, maximum, average, and so forth.

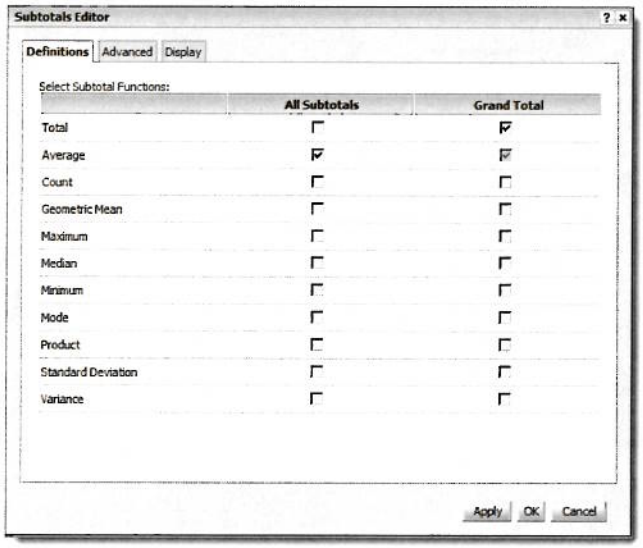
To add subtotals to a report:

On the Data toolbar, click **Edit Totals.** Σ **OR** On the Data menu, select **Edit Totals.**

On the Definitions tab, for each subtotal type you want to display, select **All Subtotals** or **Grand totals.**

Click **OK.**

Subtotals Editor



On this report, you are defining subtotals and a grand total for **Average** and a grand total for **Total.**

Report with Average and Total Subtotals

Data rows: 18 | Data columns: 4

Portfolio Close Status	Portfolio	Metrics	First Book Value USD GAAP	Second Book Value USD GAAP	First Market Value USD GAAP	Second Market Value USD GAAP
CLOSED	Chartis Insurance Hong Kong Limited		148,703,575	158,697,222	148,765,866	158,767,672
	Chartis Overseas Association		148,468,320	150,227,677	166,762,221	157,792,905
	Chartis Overseas Limited		3,471,164,250	3,484,677,381	3,808,409,702	3,732,579,076
	Chartis Property Casualty Company		1,750,414,928	1,843,778,724	3,220,116,865	2,278,163,567
	Chartis Insur Co of Canada - Fixed Income (CAD$)		2,397,082,288	2,439,313,109	2,639,086,766	2,526,769,236
	Chartis Insurance Company of Canada (USD$)		335,707,555	345,346,207	375,757,666	380,926,348
	Chartis Select Insurance Company		4,061,711,363	4,085,779,271	4,146,987,130	4,166,297,782
	Average		**1,759,036,040**	**1,786,831,370**	**2,072,269,459**	**1,914,470,941**
OPEN	Chartis Insurance Hong Kong Limited		148,703,575	158,697,222	148,765,866	158,767,672
	Chartis Overseas Association		148,468,320	150,227,677	166,762,221	157,792,905
	Chartis Overseas Limited		3,471,164,250	3,484,677,381	3,808,409,702	3,732,579,076
	Chartis Property Casualty Company		1,750,414,928	1,843,778,724	3,220,116,865	2,278,163,567
	Chartis Insur Co of Canada - Fixed Income (CAD$)		2,397,082,288	2,439,313,109	2,639,086,766	2,526,769,236
	Chartis Insurance Company of Canada (USD$)		335,707,555	345,346,207	375,757,666	380,926,348
	Chartis Select Insurance Company		4,061,711,363	4,085,779,271	4,146,987,130	4,166,297,782
	Average		**1,759,036,040**	**1,786,831,370**	**2,072,269,459**	**1,914,470,941**
Average			**1,759,036,040**	**1,786,831,370**	**2,072,269,459**	**1,914,470,941**
Total			**12,313,252,279**	**12,507,819,590**	**14,505,886,216**	**13,401,296,586**

Whether you add subtotals to a report or a report displays subtotals by default, you have the option to toggle subtotals to show or hide them.

To toggle subtotals on a report:

On the Data toolbar, click **Toggle Totals.** Σ **OR** On the Data menu, select **Show Totals.**

Subtotals Display

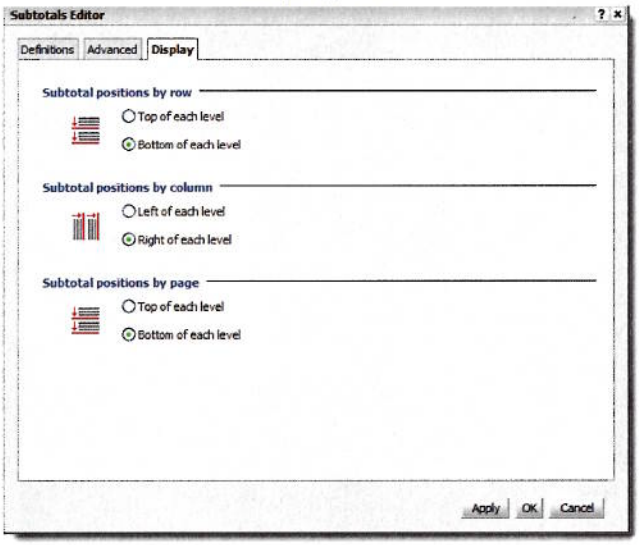
On the Display tab of the Subtotals Editor, you can control where the subtotals display on the report.

To set the display options for subtotals:

In the Subtotals Editor, click the **Display** tab.

Select the desired display, as shown below:

Display Tab



Attribute Forms

Attribute forms are the different parts of the descriptive data that make up an attribute. You can display one or many attribute forms on reports. When a report displays more than one form, you can show the name of each attribute form in the header, making it easier to visibly distinguish between forms when viewing a report result.

Report with Multiple Attribute Forms Displayed

Portfolio		Metrics	First Book Value USD GAAP	Second Book Value USD GAAP
10103379	Chartis Insurance Hong Kong Limited	0808APHK	148,703,575	158,697,222
10202299	Chartis Excess Limited Trust	AIRSTRTS	0	75,060,455
10000697	Chartis Overseas Association	AIUOA	148,468,320	150,227,677
10000679	Chartis Overseas Limited	AIUOGEN	3,471,164,250	3,484,677,381
10000538	Chartis Property Casualty Company	BFI-102-DBG	1,750,414,928	1,843,778,724
10188360	Chartis Resseguros Brasil SA	Chartis Re Brazil	0	96,114,230
10002942	Chartis Insur Co of Canada - Fixed Income (CAD$)	CICCD108	2,397,082,288	2,439,313,109
10002940	Chartis Insurance Company of Canada (USD$)	CICUS108	335,707,555	345,346,207
10000903	Chartis Select Insurance Company	STARR	4,061,711,363	4,085,779,271
10162761	Chartis Select Insurance - Wellington TIPS	STARWTIP	0	33,880,201
Total			12,313,252,279	12,712,874,477

To show the attribute form names:

On the Tools menu, select **Report Options**. On the Report Options window, select **Show attribute form names**. **OR** On the Data toolbar, click **Toggle Attribute Form Names**.

Report with Attribute Form Names Displayed

Portfolio ID	Portfolio Long Name	Portfolio Short Name	Metrics	First Book Value USD GAAP	Second Book Value USD GAAP
10103379	Chartis Insurance Hong Kong Limited	0808APHK		148,703,575	158,697,222
10202299	Chartis Excess Limited Trust	AIRSTRTS		0	75,060,455
10000697	Chartis Overseas Association	AIUOA		148,468,320	150,227,677
10000679	Chartis Overseas Limited	AIUOGEN		3,471,164,250	3,484,677,381
10000538	Chartis Property Casualty Company	BFI-102-DBG		1,750,414,928	1,843,778,724
10188360	Chartis Resseguros Brasil SA	Chartis Re Brazil		0	96,114,230
10002942	Chartis Insur Co of Canada - Fixed Income (CAD$)	CICCD108		2,397,082,288	2,439,313,109
10002940	Chartis Insurance Company of Canada (USD$)	CICUS108		335,707,555	345,346,207
10000903	Chartis Select Insurance Company	STARR		4,061,711,363	4,085,779,271
10162761	Chartis Select Insurance - Wellington TIPS	STARWTIP		0	33,880,201
Total				12,313,252,279	12,712,874,477

Changing Attribute Forms

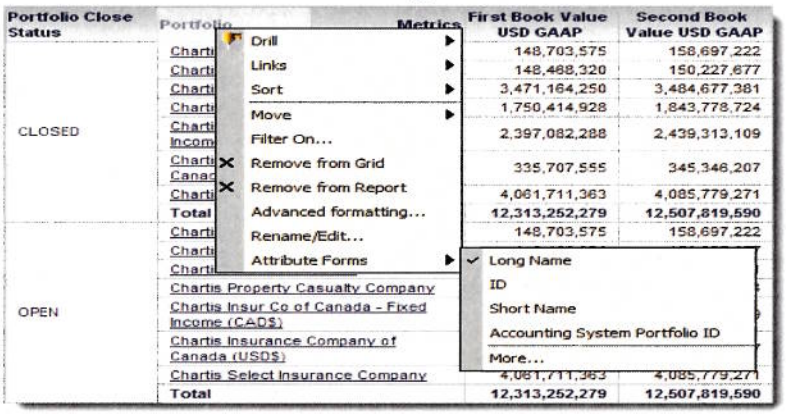
The report developer determines which attribute forms display for each attribute on a report. However, you can add or remove attribute forms to customize the report to meet your needs.

To change the attribute form display for one attribute on a report:

In the report, right-click the attribute header for which you want to change the form display, point to **Attribute Forms**, and select the form you want to display **OR** In the report, right-click the attribute header for which you want to change the form display, point to **Attribute Forms**, and select **More**.

In the Attribute Forms window, use the **Show on Grid** option to select the desired forms. Click **OK**.

Attribute Forms Right-click Menu



The right-click menu option is the quickest method if you are changing the form display for a single attribute. However, if you want to change the form display for multiple attributes, it is best to use the Attribute Forms window, which provides a drop-down list so you can set the form display for each of the attributes on the report.

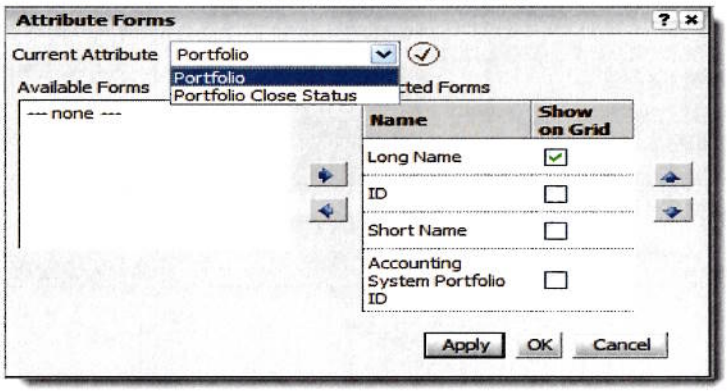
To change the attribute form display for multiple attributes on a report:

On the Data toolbar, click **Edit Attribute Forms**. **OR** On the Data menu, select **Edit Attribute Forms**.

In the Attribute Forms window, in the Current Attribute drop-down list, select an attribute for which you want to change the form display. Click **Go**.

Under Selected Forms, use the **Show on Grid** option to select the desired forms. Click **OK**.

Attribute Forms Window



Sorting Report Data

The report developer determines the initial sort order for a report. However, you can change the way the data is sorted and define your own sort criteria.

Quick Sort

A quick sort enables you to sort by one attribute or metric at a time. You can define quick sorts using either the right-click menu or the Sort buttons. The Sort buttons may not be visible by default.

To view the Sort buttons:

On the Tools toolbar, click **Show sort buttons.** **OR** On the Tools menu, select **Sort Buttons.**

Report with Sort Buttons Displayed

Portfolio Close Status	Portfolio	Metrics	First Book Value USD GAAP	Second Book Value USD GAAP
	Chartis Insurance Hong Kong Limited		148,703,575	158,697,222
	Chartis Overseas Association		148,468,320	150,227,677
	Chartis Overseas Limited		3,471,164,250	3,484,677,381
CLOSED	Chartis Property Casualty Company		1,750,414,928	1,843,778,724
	Chartis Insur Co of Canada - Fixed Income (CADS)		2,397,082,288	2,439,313,109

The Sort buttons display as arrows to the right of the row and column header names. The direction they face indicates whether clicking the button sorts that data in ascending (up) or descending (down) order. The buttons toggle back and forth between ascending and descending each time you click them.

To perform a quick sort:

Click the Sort button for the row or column on which you want to sort. **OR** Right-click the row or column header on which you want to sort, point to **Sort**, and click **Ascending** or **Descending**.

Advanced Sort

An advanced sort enables you to sort by more than one attribute or metric using the Sort editor.

To define an advanced sort:

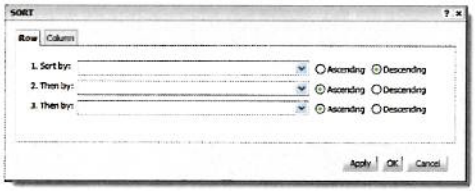
On the Data menu, select **Sort**.

In the Sort editor, on the Row tab, specify a row axis attribute or metric on which you want to sort, and select the sort order.

On the Column tab, specify column axis attribute or metric you want to sort, and select the sort order.

Click **OK**.

Sort Editor



5

Additional Manipulations in MicroStrategy

View Filters

There are two types of filters in MicroStrategy—report filters and view filters. The **report filter** determines which data is initially retrieved from the data warehouse. With a report filter, you can filter on any object, whether or not the object is included in the report definition.

A **view filter** is used to apply additional conditions after the result set returns. This enables you to focus on just a subset of the data. Because view filters are applied after the data is retrieved, they are based only on objects that exist in the report definition.

View filters are local to the report, which means you cannot re-use them on other reports.

To view the View Filter pane:

On the Tools toolbar, click **View Filter**. OR On the Tools menu, select **View Filter**.

Report with View Filter Pane Displayed

VIEW FILTER | Add Condition | Clear All | Auto-Apply

× **Portfolio (Long Name)** Begins with "Chartis"

Portfolio	Metrics	First Book Value USD GAAP	Second Book Value USD GAAP
Chartis Insurance Hong Kong Limited		148,703,575	158,697,222
Chartis Excess Limited Trust			75,060,455
Chartis Overseas Association		148,468,320	150,227,677
Chartis Overseas Limited		3,471,164,250	3,484,677,381
Chartis Property Casualty Company		1,750,414,928	1,843,778,724

To add a view filter to a report:

On the Data toolbar, click **Add View Filter Condition**. OR On the Data menu, select **Add View Filter Condition**.

In the Filter On drop-down list, select the object on which you want to filter.
If you are filtering on an attribute,

a) If you want to enter a specific value on which to filter, select **Qualify**. In the first drop-down list, select the attribute form on which you want to filter. In the second drop-down list, select the operator you want to use in the qualification. In the text box, type a value.

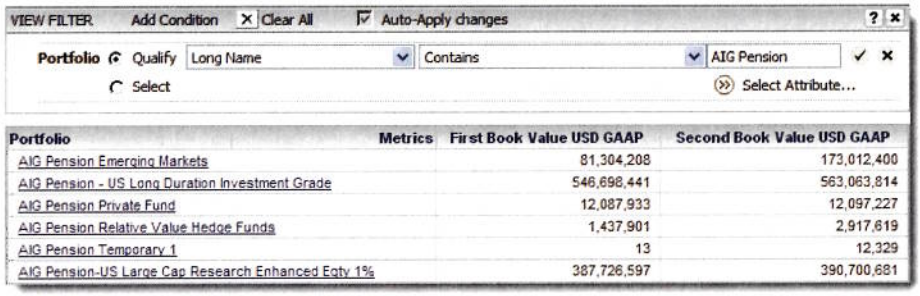
OR

b) If you want to choose attribute elements on which to filter, select **Select**. In the drop-down list, select the operator you want to use in the qualification. In the Available list, select the attribute elements you want to include in the qualification. Click **Add to selections** to move them to the Selected list.

If you are filtering on a metric, In the drop-down list, select the operator you want to use in the qualification. In the text box, type a value.

Click **Apply**.

View Filter on Portfolio Attribute



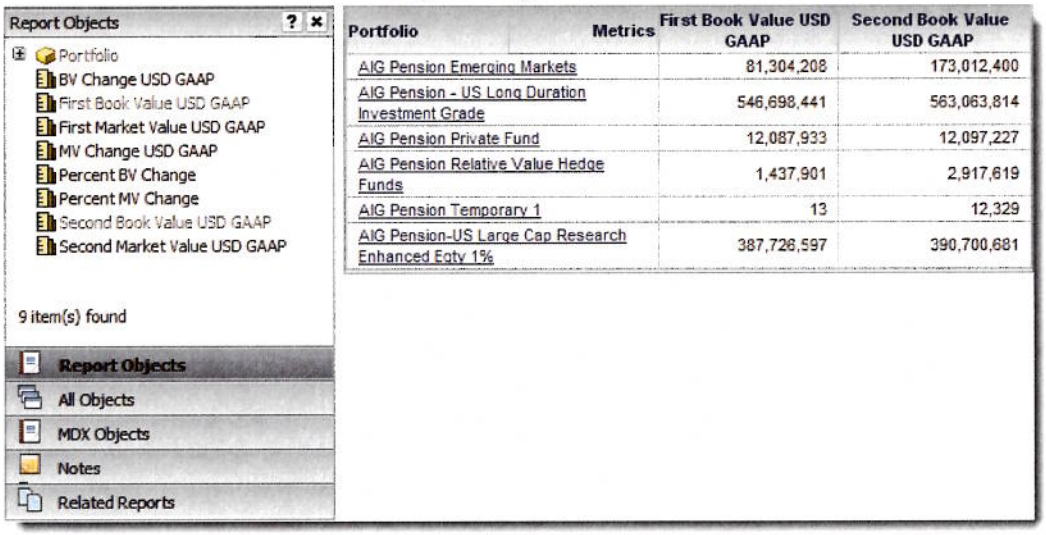
Report Objects Pane

The **Report Objects pane** is another tool that enables you to narrow your focus to a subset of the report results. All of the attributes and metrics which display on a report are contained in the report's template. However, there may be additional objects that are part of the report, but are not displaying on the template. You view these objects in the report objects pane.

To view the Report Objects pane:

On the Tools toolbar, click Report Objects. **OR** On the Tools menu, select Report Objects.

Report Objects Pane



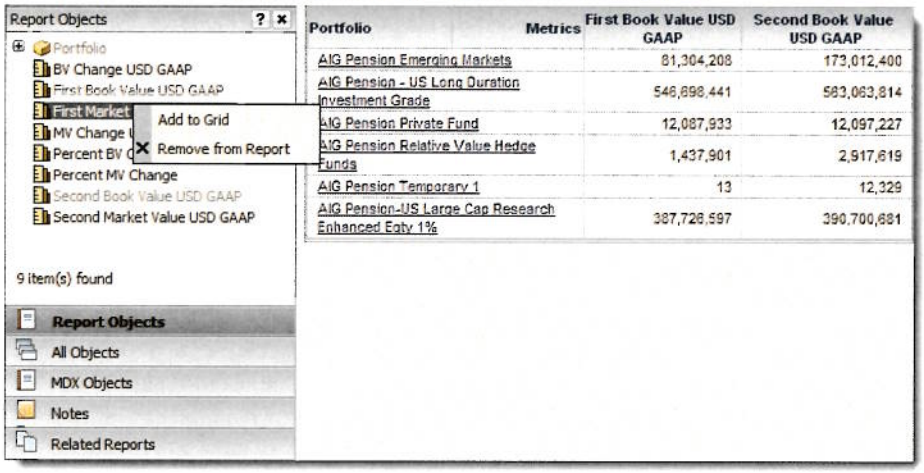
When you open the Report Objects pane, it displays to the left of the report and lists all of the objects that are included in the report, even though several of them are not displayed on the template. You can distinguish which objects are on the template and which are not by looking at the text color. Report objects which are on the template display in gray text, and those not on the template display in black text.

To add report objects to a report template:

In the Object Browser, on the Report Objects pane, right-click the object you want to add to the template and select **Add to Grid**. **OR** In the Object Browser, on the Report Objects pane, select the object you want to add to the template and drag and drop it on the template.

You can access specific forms of an attribute by expanding an attribute.

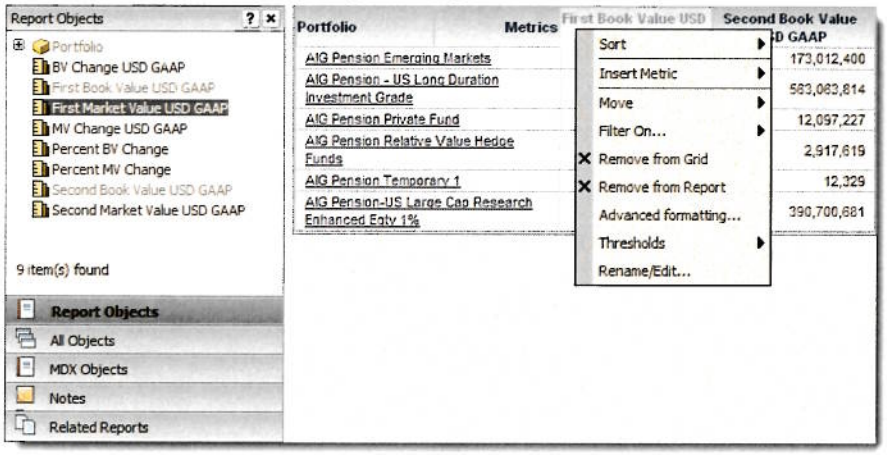
Adding Report Objects to Template



To remove report objects from a report template:

On the template, right-click the object you want to remove from the template and select **Remove from Grid**. **OR** On the template, select the row or column header for the object you want to remove from the template and drag and drop it to the Object Browser.

Removing Report Objects from Template



6

Exporting and Subscribing in MicroStrategy

Exporting Reports

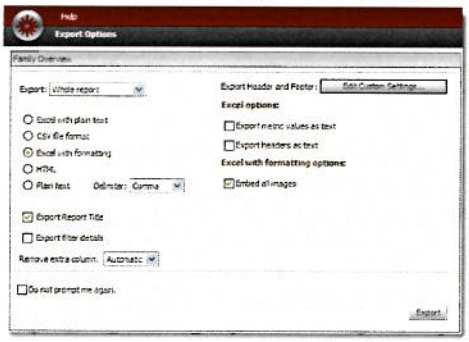
You have the ability to export reports to the following formats:

- PDF (grid or graph report)
- Excel with plain text (grid report only)
- CSV file format (grid report only)
- Excel with formatting (grid or graph report)
- HTML (grid or graph report)
- Plain text (grid report only)

When you export a report, you are presented with an Export Options page where you select the appropriate format and set many other important export settings.

The Export Options page does not include an option to export to the PDF format. To export your report to PDF, you need to use the PDF Options page.

Export Options Page - Grid Report



To export a grid report to Excel:

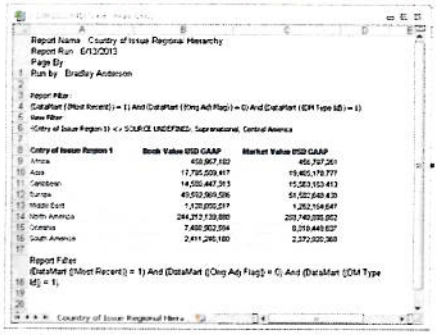
On the Home toolbar, click **Export.** OR On the Home menu, point to **Export**, and select **Excel with plain text** or **Excel with formatting.**

You can also export a grid report by clicking the Export hyperlink underneath it on the browse page. This option enables you to export grid reports without having to execute them.

On the Export Options page, make any desired changes to the export options.

Click **Export.**

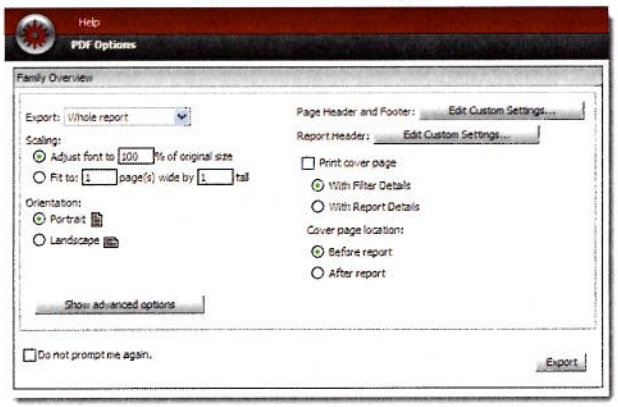
Grid Report Exported to Excel with Formatting



The report exports to Excel within the browser window. From this window, you can then save a copy of the report in the Excel file format.

You also have the ability to export a report to PDF. Similar to exporting a report to Excel, you are presented with a PDF Options page where you are able to set the PDF settings.

PDF Options Page



To export a report to PDF:

On the Home toolbar, click **PDF**. **OR** On the Home menu, point to **Export**, and select **PDF**.

You can also export a report to PDF by clicking the PDF hyperlink underneath it on the browse page. This option enables you to export reports without having to execute them.

On the PDF Options page, make any desired changes to the PDF options.

Click **Export**.

The report exports to the PDF format within the browser window. From this window, you can then save a copy of the report in the PDF file format.

History List

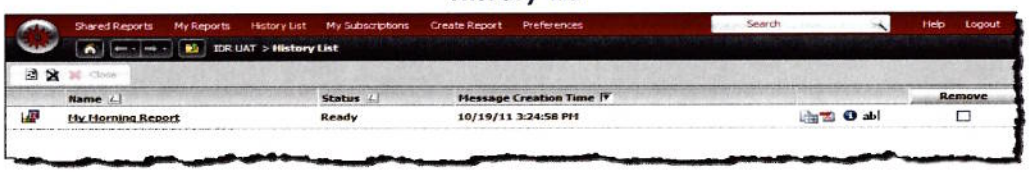
Using the History List

The History List in MicroStrategy enables you to track reports you have executed or to which you have subscribed. If a report is still executing, you can check its status in the History List. If a report has finished executing, you can access its stored result from the History List.

To access your History List:

At the top of any MicroStrategy page, click History List.

History List



An entry in the History List is called a **message**. The History List displays the report name, status, and message creation time.

To view the updated status of executing reports:

At the left side of the page, above the list of messages, click **Refresh my History List.**

To access report results from the History List:

On the History List page, click the report name.

The buttons that display in the History List to the right of the message creation time enable you to export report results, view report details, and rename the message. You can also remove individual messages from your History List, or you can clear your entire History List.

Adding Reports to the History List

In addition to using the History List to retrieve the results of reports you have scheduled to run automatically, you also have the option to manually add reports to your History List. You can add them from the wait page as they are executing, or you can add them when you are viewing the result.

To manually add a report to your History List from the wait page:

Run the report.

On the wait page, click the **Add to my History List** hyperlink.

The report will continue to execute, but you can perform other functions in MicroStrategy while it runs. You can check your History List periodically to view the status of its execution. When the results are ready, you can retrieve them from your History List.

To manually add a report to your History List after it is finished executing:

While viewing the report, on the Home menu, select **Add to History List.**

You will see a message displayed above the report indicating the report has been added to your History List. If you want to access the results at a later point, you do not need to re-execute the report. Instead, you can retrieve the cached results directly from your History List.

Subscribing to Reports

In addition to manually executing reports, you can schedule them to run automatically by creating a **subscription**. When you subscribe to a report, you are requesting that MicroStrategy execute the report automatically based on a schedule you select. When the result set is ready, a message is created in your History List. You can then access the report results from your History List.

Administrators and report developers are responsible for creating the schedules you use for subscriptions.

Subscriptions can be particularly useful for reports you routinely execute at specific times or for ones that take longer to process. After you have created a subscription, the report runs on the next occurrence of the selected schedule, and the results are stored for you. It continues to run according to this schedule as long as you have the subscription.

To subscribe to a report while viewing it in MicroStrategy:

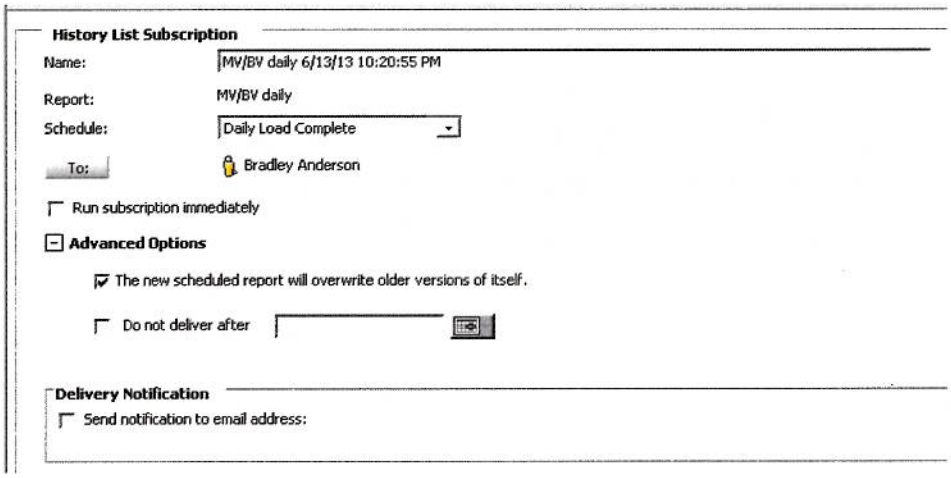
On the Home toolbar, click Schedule delivery to History List. **OR** On the Home menu, point to **Subscribe to**, and then select **History List**.

You can also subscribe to a report by clicking the Subscriptions hyperlink underneath it on the browse page. This option enables you to create subscriptions without having to execute the report.

In the Subscribe window, make any desired changes to the subscription options.

Click **OK**.

Subscribe Window



You are allowed to subscribe multiple times to the same prompted report on the same schedule, but with different prompt answers.

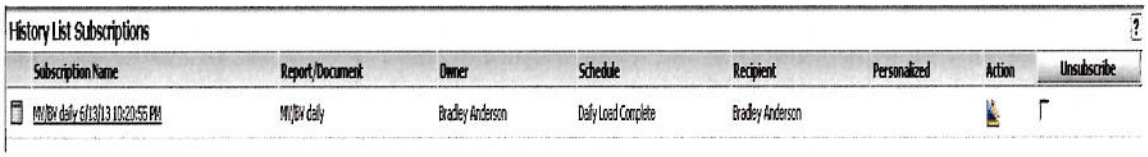
After you create the subscription, you can view it in the My Subscriptions folder.

To view a subscription:

At the top of the MicroStrategy page, click **My Subscriptions**.

Under Subscriptions, view any subscriptions you have created.

My Subscriptions Page



History List Subscriptions

Subscription Name	Report/Document	Owner	Schedule	Recipient	Personalized	Action	Unsubscribe
MV/BV daily 6/13/13 10:20:55 PM	MV/BV daily	Bradley Anderson	Daily Load Complete	Bradley Anderson			

This page lists the subscription name and report name. The owner of the original report is listed, the schedule, and the recipient of the report. The Personalized field displays a check mark if the report contains prompts. By default, the report is run using the same prompt answers as when you manually executed it. From this page, you can edit subscriptions (including changing prompt answers) and cancel subscriptions.

To edit a subscription:

For the subscription you want to modify, click Edit.

Make any changes you want to the subscription.

If the report contains prompts, select different prompt answers if you want to change them.

Click **OK**.

MicroStrategy executes your report at the next occurrence of the selected schedule. You can find the status of your report results by going to the History List.

To cancel a subscription:

For the subscription you want to cancel, select the check box under Unsubscribe.

Click **Unsubscribe**.

7

Key Reporting Hierarchies

Hierarchies

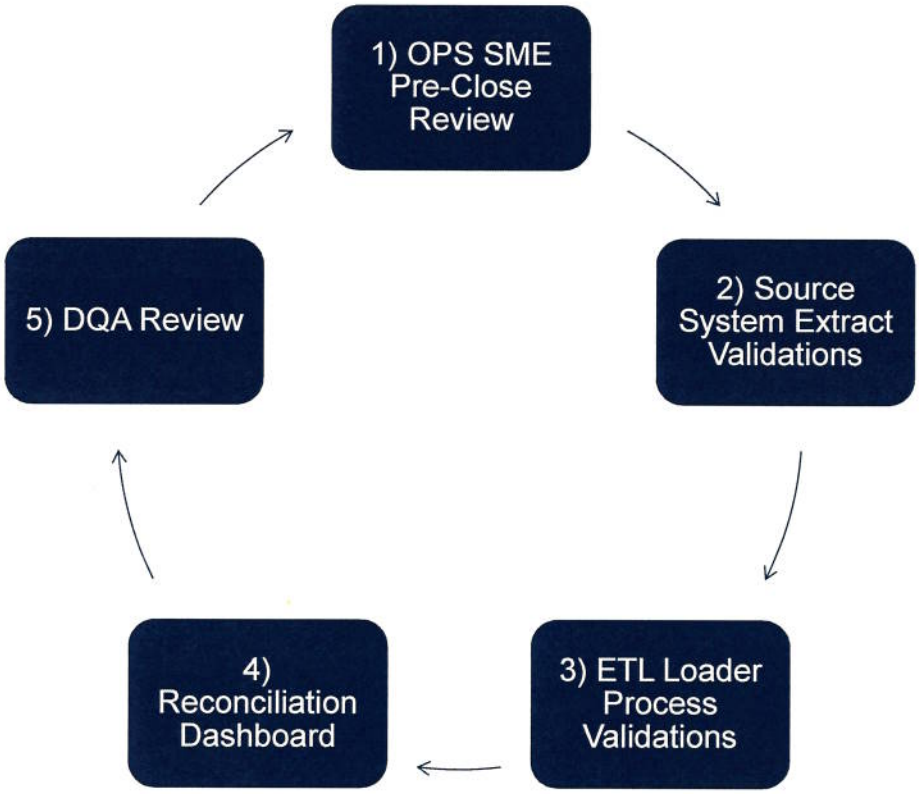
The Data Governance Team updates and maintains certain Key Hierarchies (listed below) in IDR, which are made available for Reporting purposes in MicroStrategy (*Publicly available Key Hierarchies are listed in the Appendix)*

Hierarchy Name	Description
Asset Class	▪ The new AIG Asset Class hierarchy replaces the legacy Master Asset Class, CRS AC and Collat Major schemes. There are 4 Levels in the AIG Asset Class hierarchy. **AIG Asset Class 1** has CASH & EQUIVALENT, DERIVATIVE, EQUITY, FIXED INCOME, FUND, OTHER INVESTED ASSETS, LIABILITY and INSURANCE. **AIG Asset Class 2**, **AIG Asset Class 3**, and **AIG Asset Class 4** are drilldowns of this. ▪ Other Asset class hierarchies in IDR are the **GAAP Asset Class 1-4** and the **STAT Asset Class**, which are used for Accounting.
Corporate Segment	▪ Corporate Segment is a rollup of IDR's lowest level of ownership, called the Base Business Unit. Base Business Units usually refer to unique Legal Entities, but sometimes are regional offices within a single Legal Entity. There are 4 levels: **Corporate Segment 1** distinguishes SI from Non SI; **Corporate Segment 2** distinguishes AIG PC, Life and Retirement, Other and Non-SI; **Corporate Segment 3** and **Corporate Segment 4** break these entities down further.
Strategy	▪ The Strategy hierarchy provides a Portfolio Manager view of how assets are managed. The Strategy view has the following levels: – **Is AIG Managed:** Yes/No – No indicates Externally Managed – **Investment Manager** names the actual Investment Manager (AIG or External) – **Strategy Group** is a rollup of Strategy the indicates a high level grouping of who manages assets (the name of the desk (e.g. Corporate HG, Muni, Privates, Structured, etc) – **Portfolio Manager** is the name of the Portfolio Manager(s) – **Strategy** is the base-level grouping of the hierarchy, used to subdivide assets within a single Strategy Desk. In Bloomberg, Trading Portfolios are set up for each combination of Strategy and Accounting Portfolio for which we can trade. Often strategies break out an asset class (e.g. Structured Products has an ABS and an MBS strategy), though this does not constrain the kinds of assets that may be traded in that Strategy.
Ratings	▪ **AIG Derived Rating** is the standardized rating we use for all securities public and private. The AIG Derived Rating is just the first available rating from among the AIG Public Rating, the NAIC Rating and the ORR. ▪ The **AIG Public Rating** is set by applying the Barclay's logic to the S&P, Moody's and Fitch ratings (middle if all 3 avail, lower if 1 or 2) ▪ **GFR Grade** rolls up the AIG Derived Rating to Investment Grade or Non-Investment Grade based on whether the underlying AIG Derived Rating is BBB or better, rolling up NA to Non-Investment Grade ▪ **AIG Derived Grade** is like GFR Grade, but keeps NA as NA
Analytical Segment	▪ A three level Asset Class scheme (**Collateral Major**, **Collateral Minor**, and **Collateral Type**), which is developed by the Structured Product group is also used by the Accountants to report on Securitized Assets in our filings. ▪ The four Collateral Majors (ABS, CDO, RMBS AGENCY, RMBS NON-AGENCY, CMBS AGENCY and CMBS NON-AGENCY) intersect with the AIG Asset Class 3. Collateral Minor provides information on the collateral within each Collateral Major (e.g. CDO CF and CLO CF are two Minors under CDO), and Collateral Type more than Collateral Minor.

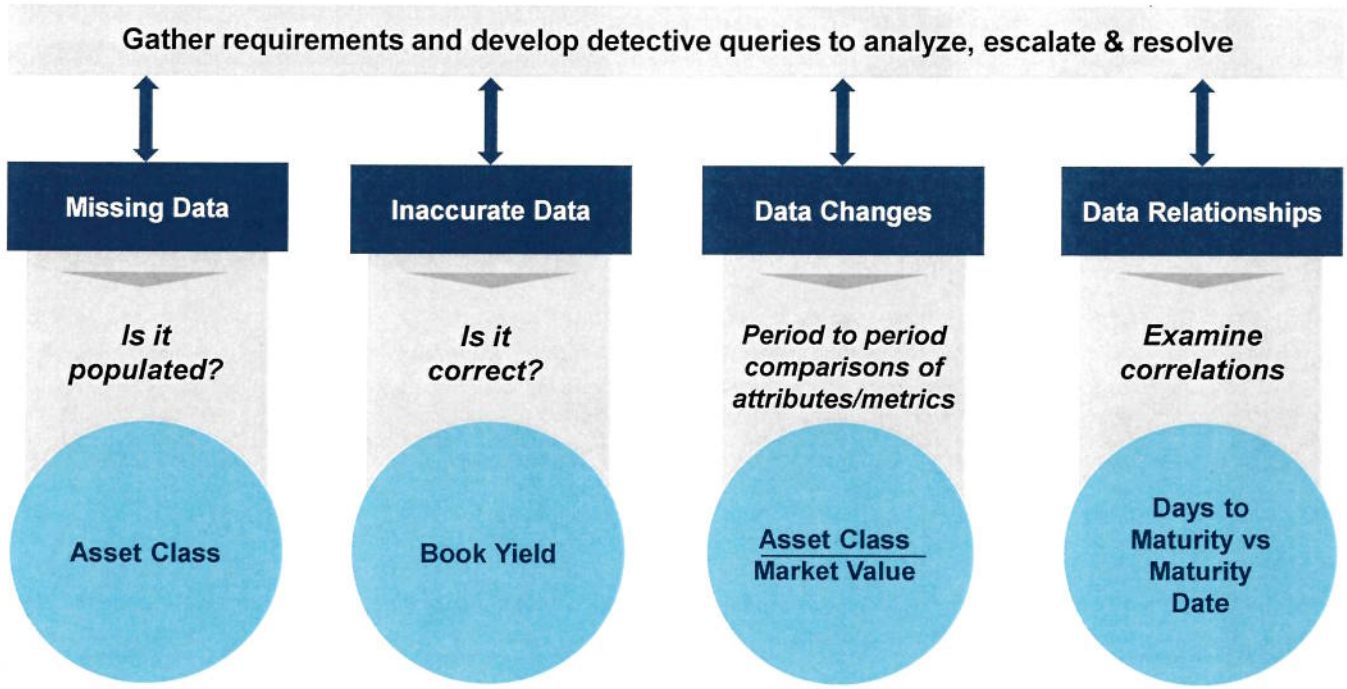
8

DQA Data Integrity Overview

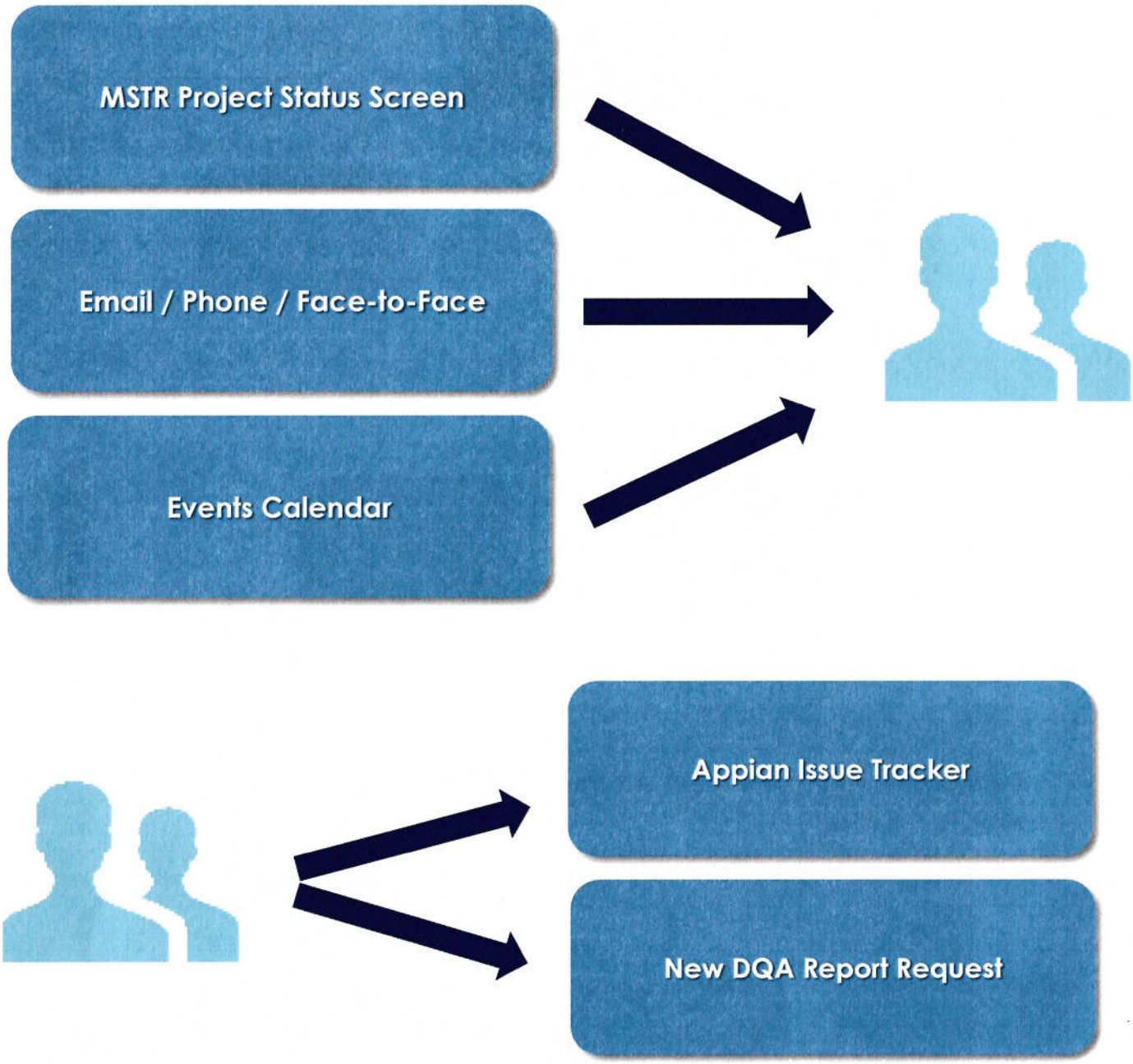
Data Quality Lifecycle - End-to-End measures to ensure complete and accurate data



The Data Quality Assurance Team ensures the accuracy, completeness and reasonability of data



User Communication Tools



MSTR Project Status Screen

No Issues

Project Status

Issue	Resolution	Info
11/21/20 --> Issue: No Issues		10/31 Monthly, 11/20 Daily and 11/20 Fiscal YTD Daily Data Marts are available now.

Issue

Project Status

Issue	Resolution	Info
11/18/20 --> Issue: Please note that exposure data has not loaded into IDR for as of date 11/14 due to an issue today with in GXP. The issue has now been corrected within GXP and the team has requested that the daily and monthly data marts be rebuilt in IDR. There is currently no ETA as of yet but will update as soon as possible.		10/31 Monthly, 11/17 Daily and 11/17 Fiscal YTD Daily Data Marts are available now.

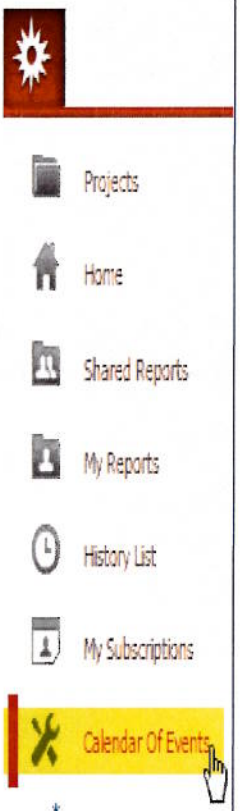
Data Governance

Search: Data Governance

Name	Owner
Classifications	Administrator
Classifications with Holdings	Bradley Anders
Control Total Reports	Administrator

--> Issue: No Issues --> Warning: For as of 12/3 daily PAM data, approximately $3.4B worth of Market Value has one-day stale prices for about 350 securities across mostly Fixed Income securities and some Equities. Datamarts will not be refreshed today. Please contact the DQA team with any questions. PolyPaths daily data as of 12/3 is using stale prices for the aforementioned securities.

Events Calendar



October Month End Events Calendar Summary

Last Updated: 11/10/14 at 10:53 am

		Data Mart Availability Progress			
#	Trading / Accounting Systems	Target Close Date	Actual Close Date	System Close Status	Data Mart Status
1	PAM	11/4/2014	11/4/2014	Ready	Ready
2	Non-PAM	10/31/2014	10/31/2014	Ready	Ready
3	JAVAH	NA	NA	Not Applicable	Not Applicable
4	LMS	10/31/2014	10/31/2014	Ready	Ready
5	Non-LMS	10/31/2014	10/31/2014	Ready	Ready
6	Investran	11/4/2014	11/4/2014	Ready	Ready
7	Non-Investran	10/31/2014	10/31/2014	Ready	Ready
8	Treasury	10/31/2014	10/31/2014	Ready	Ready
9	Non-Treasury	NA	NA	Not Applicable	Not Applicable
10	PolyPaths (Non SP & CML)	11/5/2014	11/5/2014	Ready	Ready
11	PolyPaths (SP)	12/1/2014	TBD	Not Started	Not Started
12	STAT Close (P&C and L&R)	NA	NA	Not Applicable	Not Applicable
13	Most Current Baseline Data Mart	NA	NA	Not Applicable	Not Applicable

Legend:

G Ready A In Progress R Not Started N Not Applicable

#	IA Team Monthly Book Yield Adjustment Tracking	Target Completion Date	Actual Completion Date	Month-End DM Adjustment Completion Status
1	Book Yield GAAP Adjustments	9/7/2014	9/10/2014	Ready

Use: GAAP Financials Consol View Report Filter
Select: as of xx/xx/xxxx AIG Financial YTD Thru Qx

		GAAP Financials Consol View Closing Progress (GFR Carry Value USD GAAP)			
#	Invested Assets Balance Sheet Totals	IDR Consol View GFR Carry Value	BPC (Q/K) Consol View GFR Carry Value	Consol View GAAP Adjustments Complete in IDR	IDR Ties to Consol View BPC (Q/K)
1	FIXED MATURITY			Not Applicable	Not Applicable
2	EQUITY			Not Applicable	Not Applicable
3	MORTGAGE AND OTHER LOANS RECEIVABLE [1]			Not Applicable	Not Applicable
4	OTHER INVESTED ASSETS			Not Applicable	Not Applicable
5	SHORT TERM INVESTMENTS			Not Applicable	Not Applicable
6	CASH			Not Applicable	Not Applicable
	TOTAL	$ -	$ -		

Use: GAAP Financials Segment View Report Filter
Select: as of xx/xx/xxxx AIG Financial YTD Thru Qx

		GAAP Financials Segment View Closing Progress (GFR C
#	Invested Assets Balance Sheet Totals	P&C	L&R	Parent & Other	Elimination
1	FIXED MATURITY				
2	EQUITY				
3	MORTGAGE AND OTHER LOANS RECEIVABLE [1]				
4	OTHER INVESTED ASSETS				
5	SHORT TERM INVESTMENTS				
6	CASH				
		$ -	$ -	$ -	$ -

(1) Net of Allowance

#	L&R Line of Business (LOB)	L&R LOB in IDR
1	L&R LOB	Ready

#	PC International by RO Region	PC Int'l RO Region in IDR
1	PC International by RO Region	Not Started

Appian DQA Issue Tracker

DQA Issue Tracker

Use this to report a data quality issue. Try to be as descriptive as possible on the issue name as well as on the description.

Issue Information

*Issue Type: Select

*Issue Name:

Please give a brief description

*Issue Description:

Please provide a detailed description to the data issue you are reporting

Issue Details

Criticality: Regular

Month End Data

*Domain: Select

Please indicate where the issue you are seeing is associated with

Data Date Type: Effective Date

Data Date: 10/8/2014

M/d/yyyy

If date is a range please fill in the end date here

Data Value:

If there is a relevant data values like a CUSIP or PAM ID please fill it in here

Requestor Information

*Requestors Group: Select

On Behalf Of: Search users

If you are opening this ticket on behalf of someone else please fill their name in

Attachment: Choose File No file chosen

Attachment: Choose File No file chosen

Attachment: Choose File No file chosen

Report a Data Quality Issue

Appian DQA Issue Tracker (Cont'd)

View Data Quality Tickets

Search Fields

DQA Request ID:

Requestor: Search users

Issue Name:

Requestor's Group: Select

Request Date: M/d/yyyy

Domain: Select

Ticket Status: Select

DQA Owner: Search users

Month End Date

DQA Request ID	Issue Name	Request From	Request Group	Date of Request	Domain	Issue Type	Ticket Status	Priority	DQA Owner
2906	Reclassification of ABS securities to US gov't agency obligations or CMBS	James Perng	Investment Accounting	11/4/2014 4:38 PM EST	MicroStrategy/IDR	Content Update	In Progress	URGENT PRIORITY – FED REQUEST	James Melton
2905	Mortgage and other loans receivable discrepancy	Olena Guz	Other	10/29/2014 1:50 PM EDT	MicroStrategy/IDR	Incorrect Data	Closed	Regular	Gregory Schantz
2904	PAM Securities not in the On Deposit Table	Ann Brande	Front Office/Trader	10/28/2014 4:20 PM EDT	MicroStrategy/IDR	Content Update	Closed	Regular	Matthew Snyder
2903	Ad Hoc: Portfolio Region - Domestic vs Foreign	Natalie Kener	Operations	10/27/2014 1:35 PM EDT	PAM	Incorrect Data	Closed	Regular	Natalie Kener
2902	Ratings Change in 3Q from 2Q	James Perng	Investment Accounting	10/24/2014 2:24 PM EDT	MicroStrategy/IDR	Content Update	Closed	Regular	Gregory Schantz
2901	Test	Matthew Snyder	Other	10/23/2014 2:32 PM EDT	Other	Other	Closed	Regular	Matthew Snyder
2881	3Q'14 Book Yield Adjustments	Matthew Snyder	Investment Accounting	10/21/2014 9:08 AM EDT	MicroStrategy/IDR	Incorrect Data	Closed	High	James Melton

Appian DQA Issue Tracker (Cont'd)

View Request Details, DQA Request ID: 3048

Issue Information

DQA Owner	James Melton	**DQA Request ID**	3048
Issue Type	Content Update	**Ticket Status**	Closed
Issue Name	Broker Parent/Trader Assignment for 5 Trades	**Last Updated**	Feb 2, 2015 4:16 PM EST
Issue Description	Please see file attachment for details. 1 trade might require Broker to Broker Parent mapping adjustments 4 trades might require Trader correction on the ticket or/and mapping		

Issue Details

Criticality	Regular	**Data Date Type**	Effective Date
Domain	MicroStrategy/IDR	**Data Date**	1/22/2015
Data Value	TXN IDs: 8773358, 8772169, 8772170, 8772160, 8772330		

Requestor Information

Requestor	Ann Brande	**Date of Request**	1/23/2015 12:00 PM EST
On Behalf of	Ryan Horan	**Requestors Group**	Front Office/Trader

Comments

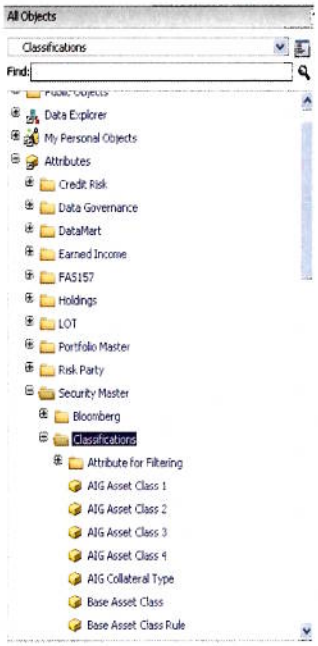
User	Date and Time	Comments
Matthew Snyder	1/23/2015 12:08 PM EST	Jim will review
James Melton	2/2/2015 4:00 PM EST	hi Ann, we were able to map all of the txns except 8773358. i'm unable to find this txin in MSTR. would you happen to know the cusip or what we would use as the primary sec id on this one? thanks
Ann Brande	2/2/2015 4:11 PM EST	Hi James, I believe we are good. That transaction was rebooked with the new TXN ID and it shows the correct Broker/Broker Parent Mapping in IDR/MSTR. Thank you for your help on this and other requests. Ann
James Melton	2/2/2015 4:15 PM EST	Thanks Ann. happy to help. resolving issue. rgds, Jim
Ann Brande	2/2/2015 4:16 PM EST	Thank you - Resolved!

Appendix

Hierarchies

AIG Asset Class

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **Asset Class: AIG Asset Class 1-3**



AIG Asset Class 1	AIG Asset Class 2	AIG Asset Class 3	Market Value USD GAAP
Fixed Income	Credit Security	Corporate Bond	150,248,289,480
		Supranational	2,525,218,678
		National Govt	27,816,328,726
		Regional Govt	35,310,998,170
	Credit Loan	Credit Loan	598,834,237
	Mortgage Loan	Commercial Mortgage Loan	15,712,716,400
		Mezzanine Mortgage Loan	303,488,093
		Residential Mortgage Loan	33,976
	Securitized	RMBS Agency	14,934,041,364
		RMBS Non-Agency	25,489,368,170
		CMBS Agency	1,733,543,771
		CMBS Non-Agency	11,148,156,697
		CDO	35,411,079,212
		ABS	9,612,225,333
Equity	Common Equity	Common Equity	24,642,478,655
	Preferred Equity	Preferred Equity	1,154,546,866
Fund	Fund	Fund	1,024,273,077
		Private Equity Fund	8,137,595,350
		Hedge Fund	9,215,270,070
Other Invested Assets	Other Invested Assets	Other Invested Assets	1,690,635,985
Cash & Equivalent	Cash & Equivalent	Cash & Equivalent	38,354,644,452
		Cash Fund	55,755,693
Derivative	Derivative	Derivative	38,465,717
Liability	Liability	Liability	(23,650,526,214)

Asset Hierarchies Overview

We group assets into three primary hierarchies for reporting: AIG, GAAP and Stat (GL). We only store one Base Asset Class per security, and it rolls up into the three hierarchies differently depending on need. We define Base Asset Classes to be granular enough to satisfy the needs of all three hierarchies.

GAAP Asset Class 3	Collateral Major	AIG Asset Class 3	AIG Asset Class 4	GL Group	Market Value USD GAAP
BONDS STRUCTURED DEBT	RMBS AGENCY	RMBS Agency	RMBS Agency Fannie Mae	Bonds Government RMBS	5,776,003,357
			RMBS Agency Freddie Mac	Bonds Government RMBS	6,473,538,105
			RMBS Agency Ginnie Mae	Bonds Government RMBS	1,025,610,771
			RMBS Agency Other	Bonds Government RMBS	136,419,462
			RMBS Agency VA	Bonds Government RMBS	43,317,425
	RMBS NON-AGENCY	RMBS Non-Agency	RMBS Alt-A	Bonds RMBS	10,804,580,384
			RMBS Option Arm	Bonds RMBS	2,207,444,204
			RMBS Other	Bonds Government RMBS Non US	101,061,326
				Bonds RMBS	1,581,443,006
			RMBS PRIME	Bonds RMBS	10,565,426,235
			RMBS Subprime	Bonds RMBS	2,434,783,104
Total					**41,149,627,377**

Example: Munis

GAAP Asset Class 3	AIG Asset Class 3	AIG Asset Class 4	GL Group	Market Value USD GAAP
BONDS FOREIGN GOVERNMENTS AND AGENCIES	National Govt	Govt Agency	Bonds Government Non US	2,830,687,801
		Govt Controlled	Bonds Government Non US	3,906,867,797
		Sovereign	Bonds Government Non US	11,360,036,980
	Regional Govt	Local Govt	Bonds Government Non US	2,620,955,646
BONDS MUNICIPAL - STATES, TERRITORIES AND POLITICAL SUBDIVISIONS	Regional Govt	Muni Tax Preferenced	Bonds Political Sub Divisions	4,631,617,777
			Bonds Special Revenue	12,388,920,955
			Bonds State Territories & Poss	2,811,706,834
			Muni - Low Income Housing	862,929,340
		Muni Taxable	Bonds Political Sub Divisions	1,695,215,249
			Bonds Special Revenue	5,409,417,449
			Bonds State Territories & Poss	2,046,876,142
		Muni VRDN - Tax Preferenced	Bonds Special Revenue	15,830,000
			Muni - Low Income Housing	193,655,767
BONDS US GOVERNMENT AND GOVERNMENT SPONSORED ENTITIES	National Govt	Govt Agency	Bonds Government US	3,624,695,854
		Govt Controlled	Bonds Government US	47,444,917
		Sovereign	Bonds Government US	5,089,950,083
Total				**59,536,808,602**

Detailed Documentation can be found on Sharepoint:

http://source.aiginvestments.com:4001/2010%20Projects/WBPP/Project%20Documents/Data%20Governance/Asset%20Class%20and%20Analytical%20Segment.docx

Corporate Segment

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **Corporate Segment with SI Entity**

Corporate Segment - A classification of ownership of AIG entities for GAAP Reporting distinguishing the major businesses in AIG.

Corporate Segment 1	Corporate Segment 2	Corporate Segment 3	Corporate Segment 4	Portfolio SI Entity Name	Portfolio SI Entity Number	Book Value USD GAAP
AIG Inc	AIG Life & Retirement	AIG Life & Retirement	AIG Life & Retirement	SAI	E00793	26,443,756
				Castle 2003-I	E01085	386,905,599
				Castle 2003-II	E01095	359,177,083
				AG Life	E01100	157,172,324,013
				AGLA	E01101	226,759
				VALIC	E01103	43,922,138,211
	AIG Property Casualty	AIG Property Casualty	AIG PC Intl	Other Foreign Gen	E00744	33,677,257,593
			AIG PC U.S.	Mt. Mansfield	E00163	69,054,749
				Chartis U.S., Inc.	E00395	85,887,317,083
	Aircraft Leasing	Aircraft Leasing	Aircraft Leasing	ILFC	E00560	262,164,412
	Other	Corporate & Other	Corporate & Other	Non-SI Company	0	8,322,593,196
				AIG Global Services, Inc.	E00031	51,897,776
				AI Realty	E00046	38,313,239
				AIG, Inc. (Parent)	E00248	14,895,577,504
				American Security	E00355	233,917,817
				Facilities Management	E00373	815,439
				AIG Global Investment	E00377	3,064
				AIG Funding	E00387	0
				Real Estate Investment	E00491	2,731,775,424
				Relocation	E00765	9,019,033
				Federal Savings Bank	E00811	64,646,795
				SAFG	E00357	12,835,977
				ASL - Liechtenstein	E00978	69,302,174
				AIG Capital Corp.	E01051	6,504,316,896
				AIG Equipment Finance Holdings	E01108	635,728,089
				ALICO SPV	E02500	0
				AIA SPV	E02501	0
				NF Seven	E03107	8,620,053
				Corporate Consolidation	MAIG_IA	1,736,607,827
		Direct Investment Book	Direct Investment Book	AIG Financial Product	E00466	15,011,035,247
				AIG Matched Investment Program	E01110	9,260,822,266
		Mortgage Guaranty	MG Reinsurance Ltd.	MG Reinsurance Ltd.	E01276	393,677,994
			U.G.C.	U.G.C.	E00327	3,977,626,289
Total						**385,722,161,356**

Strategy

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **Strategy**

Strategy - Called Manager Code in PAM, Strategy groups assets managed in the same way by the same Portfolio Manager through one trading portfolio. Strategy is the attribute that subdivides Accounting Portfolios into Trading Portfolios (aka "sleeves"). Strategy rolls up to Portfolio Manager, so a Portfolio Manager will use different Strategies to subdivide assets they wish to manage differently, generally according to different investment strategies. While the name of a strategy may suggest a strict division by asset class, there is no systematic enforcement that strategies named after asset classes actually contain them and only them; how strategy gets used is ultimately up to the PMs. For Treasury assets the Pool Account Number is used as the Strategy code, and the Strategy description is the Pool Account Name

Is AIG Managed	Investment Manager	Strategy Group	Portfolio Manager	PM Region	PM Office	Book Value USD GAAP
Yes	AIG Investments	Corporate HG	Greenwood/Winthrop/Evmorfopoulos	Europe	London	15,609,376,738
			Martin Royce - AIG	Asia	Melbourne	755,584,512
		Structured	Tim Steele/Ann-Marie Benson	Europe	London	17,399,141,803
	AIG Property Casualty	AIG Property Casualty	Arie Aharonov	Europe	Tel Aviv	301,817,522
			Arvinder Singh Gill	Asia	Malaysia	357,689,816
			CLAL Asset Management	Europe	Tel Aviv	0
			Diego Alvarez	LAC	Buenos Aires	700,697,794
			Gary-KP Liou	Asia	Taipei	103,770,970
			Hitoshi Hara	Japan	Tokyo	11,351,992,306
			Investment Bk of Israel	Europe	Tel Aviv	17,554,562
			Jerusalem Portfolio Mgt	Europe	Tel Aviv	0
			Jin QiZhe	Asia	China	822,403
			Keiji Katsuragawa	Japan	Tokyo	6,515,301
			Kosei Okuda	Japan	Tokyo	78,675,233
			Martin Royce	Asia	Melbourne	412,859,897
			Masato Honjo	Japan	Tokyo	444,120,950
			Menora	Europe	Tel Aviv	15,311,804
			Yalin Asset Management	Europe	Tel Aviv	18,350,390
			Yasuo Goto	Japan	Tokyo	3,660,065
Total						**47,577,942,066**

AIG Derived Rating

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **AIG Derived Rating**

AIG Derived Rating - The standard rating (evaluation of relative credit worthiness from an investment standpoint) used in AIG for all securities whether public or private for which a credit rating is applicable. It equals the AIG Public Rating if available, or else the NAIC Rating if available, or else the ORR Rating if available, else NA, using rating equivalence mappings to the scale AAA through D (without +/- values, which are available in the AIG Derived Rating Granular).

GFR Grade	AIG Derived Grade	GFR Ratings Band	AIG Derived Rating	AIG Derived Rating Granular	Market Value USD GAAP
Investment Grade	Investment Grade	AAA	AAA	AAA	51,397,165,148
		AA	AA	AA	19,383,253,205
				AA-	17,498,120,564
				AA+	12,429,211,742
		A	A	A	26,508,175,899
				A-	24,543,832,924
				A+	22,223,724,679
		BBB	BBB	BBB	44,464,414,607
				BBB-	17,089,308,407
				BBB+	26,943,601,875
Non-Investment Grade	Non-Investment Grade	BB and Below	BB	BB	8,364,561,019
				BB-	2,261,805,135
				BB+	2,741,825,715
			B	B	3,026,350,614
				B-	1,937,381,821
				B+	1,765,944,306
			CCC	CCC	4,766,903,392
				CCC-	3,640,641,617
				CCC+	280,532,971
			CC	CC	5,497,719,717
			C	C	3,798,149,978
			D	D	9,394,754,820
	NA	Not Rated	NA	NA	66,483,468,809
Total					**376,440,848,963**

Detailed documentation can be found on sharepoint:

http://source.aiginvestments.com:4001/2010%20Projects/WBPP/Project%20Documents/Data%20Governance/AIG%20Derived%20Rating%20Scheme.docx

Liquidity Category

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **Liquidity Category**

Liquidity Category – A custom ERM classification with 22 categories used to group the security for liquidity purposes.

Liquidity Tier	Liquidity Category	Market Value USD GAAP	Liquidity Value USD GAAP
1	Cash Held in Banks	898,999,434	898,999,434
	Cash Equivalents	782,005,286	782,005,286
2	US Treasuries (all bills/notes/bonds)	3,577,318,492	3,442,661,879
	Pre-refunded Municipals	4,831,407,242	4,764,343,724
	ORR 1 Sovereigns	5,804,244,127	5,677,814,532
	G7 Sovereigns ORR rated 3 or higher	8,903,907,340	8,577,637,596
	Agency Debt & Pass-Throughs	15,040,271,201	14,323,882,535
	ORR 2 & 3 rated Sovereigns	4,195,214,754	3,900,059,326
	ORR 4 rated Sovereigns	2,869,054,549	2,483,970,726
	ORR 5 & 6 rated Sovereigns	568,814,708	458,905,145
	ORR 7 and below rated Sovereigns	230,932,868	167,834,617
3	ORR 2 & 3 rated Sovereigns	831,443,210	779,723,833
	ORR 4 rated Sovereigns	232,466,740	214,775,328
	ORR 5 & 6 rated Sovereigns	10,316,922	9,204,576
	ORR 7 and below rated Sovereigns	55,228,671	49,223,668
	Covered Bonds	1,541,005,801	1,410,533,003
	Investment Grade Municipal Obligations	23,164,261,827	20,888,510,136
	Investment Grade Industrials Obligations	105,547,024,813	87,933,537,323
	Listed Public Equity	2,640,458,181	1,848,320,727
	Mutual Funds	1,821,802,440	1,275,261,708
4	Financial Institution Obligations	54,759,221,932	42,803,243,946
	Securitized/Structured Products	81,618,803,609	0
	Private Equity & Hedge Fund Investments	9,416,661	0
	Direct Real Estate Investments	536,074	0
	All Non-Investment Grade Assets	(782,462,146)	0
5	All Other	(14,018,035,272)	0
Total		**305,133,659,459**	**202,690,449,047**

Analytical Segment

IDR PRD > Shared Reports > Data Governance > Classifications with Holdings > **Analytical Segment 1-4**

Analytical Segment – A five level hierarchy which provides a detailed classification of securities based mostly on asset class, country, currency, rating, public/private and maturity. The analytical segment is used to break assets into groupings helpful for analytical purposes.

Analytical Segment 1	Analytical Segment 2	Analytical Segment 3	Analytical Segment 4	Market Value USD GAAP
Corporates	High Grade Corporates	High Grade USD Developed Market Corporates (Private)	USD Corporate AAA-AA Private	79,093,358
			USD Corporate A Private	706,827,374
			USD Corporate BBB Private	15,462,464,628
			USD Corporate Other Private	3,637,948,699
		High Grade USD Developed Market Corporates (Public)	USD Corporate AAA-AA Public	68,677,866
			USD Corporate A Public	30,373,326,360
			USD Corporate BBB Public	51,778,595,726
			USD Corporate Other Public	17,972,101,835
		High Grade Non-USD Developed Market Corporates	EUR Corporate AAA-AA	1,171,034,218
			EUR Corporate A	2,579,739,896
			EUR Corporate BBB	1,199,692,672
			EUR Corporate Other	378,362,831
			GBP Corporate AAA-AA	838,142,079
			GBP Corporate A	1,719,189,777
			GBP Corporate BBB	775,505,100
			GBP Corporate Other	16,601,416
			JPY Corporate AAA-AA	644,223,088
			JPY Corporate A	1,043,468,859
			JPY Corporate BBB	856,328,242
			CAD Corporate AAA-A	761,616,352
			CAD Corporate BBB	460,556,307
			AUD Corporate AAA-A	789,137,727
			AUD Corporate BBB	220,215,006
			Other Developed Non-USD High Grade Corporate	478,941,694
		High Grade Corporates [Country TBD]	High Grade Corporates [Country TBD]	0
		High Grade Emerging Market Corporates	USD Emerging Market High Grade Corporate	6,198,660,860
			EUR Emerging Market High Grade Corporate	159,876,058
			GBP Emerging Market High Grade Corporate	7,942,961
			JPY Emerging Market High Grade Corporate	186,807,265
			Local Currency Emerging Market High Grade Corporate	323,555,298
			Other Emerging Market High Grade Corporate	131,627,614
	High Yield Corporates and Bank Loans	High Yield USD Developed Market Corporates (Private)	USD Corporate High Yield BB Private	1,085,604,844
			USD Corporate High Yield B and Lower Private	-685,919,481
		High Yield USD Developed Market Corporates (Public)	USD Corporate High Yield BB Public	2,968,463,688
			USD Corporate High Yield B and Lower Public	2,684,593,362

Transaction Reporting

Net Cash reported by Transaction Type from PAM.

PAGE-BY: DataMart: As Of 07/09/2014:Calendar YTD Daily:As At 07/10/2014:Adjusted Reporting Office Region: UK/Ireland Owning Entity: Total

1 2 3

AIG Asset Class 1 (Curr)	AIG Asset Class 3 (Curr)	AIG Asset Class 4 (Curr)	Txn Type (Source) Metrics	Purchase Net Cash USD (Txn)	Purchase YTW @ Book GAAP (Txn)	Sale Net Cash USD (Txn)	Sale YTW @ Book GAAP (Txn)	Income Net Cash USD (Txn)	Income YTW @ Book GAAP (Txn)	Dividend Net Cash USD (Txn)	Dividend YTW @ Book GAAP (Txn)	Paydown Net Cash USD (Txn)	Paydown YTW @ Book GAAP (Txn)
⊟Derivative						260,365	0.00						
	⊞Derivative					260,365	0.00						
⊟Equity				(6,607,509)	79.61	5,119,561	137.90			301,291			
	⊞Common Equity			(6,607,509)	79.61	5,119,561	137.90			301,291			
⊟Fixed Income				(1,833,879,974)	1.96	860,498,420	2.09	110,324,524				195,407,154	3.51
	⊞CDO			(32,963,131)	2.37							52,749,677	2.90
	⊞CMBS Non-Agency							2,009,287				87,759,902	4.41
	⊞Corporate Bond			(892,508,170)	2.90	379,869,627	2.90	79,936,078					
	⊞National Govt			(745,476,871)	0.91	454,225,171	1.41	21,759,765					
	⊞Regional Govt			(32,897,472)	1.19	18,978,144	2.03	870,658					
	⊞RMBS Non-Agency											54,897,575	2.57
	⊞Supranational			(130,034,330)	1.65	7,425,478	3.65	5,748,736					
⊟Fund				(10,612,019)	0.00	49,206,722	0.00			14,620			
	⊞Bond Fund			(6,325,501)	0.00	2,011,915	0.00						
	⊞Equity Fund			(4,286,517)	0.00	47,194,807	0.00			14,620			
Total				(1,851,099,501)	2.23	915,085,068	2.61	110,324,524		315,910		195,407,154	3.51

Data Mart Types

Data Mart Type	Comments
Daily	Daily Snapshot of Holdings, Income and Transactions from start of month to as of daily date
Month End Close	Monthly Snapshot of Holdings, Income and Transactions for entire month
	Based on Portfolio Fiscal Year
	Holdings: as of month end date or actual fiscal year end month for the portfolio.
Fiscal YTD Month End Close	Income and Transactions: From start of fiscal year to as of month end date or actual fiscal year end month for the portfolio
	Based on Portfolio Fiscal Year
	Holdings: as of daily date or actual fiscal year end month for the portfolio.
Fiscal YTD Daily	Income and Transactions: From start of fiscal year to as of daily date or actual fiscal year end month for the portfolio
	Based on Portfolio Fiscal Year
	STAT Marts overrides FYE date of certain portfolios to be domestic 12/31 FYE for STAT reporting purposes.
	Note: Except for the FYE changes, same as Year to Date Mart (type_id=6)
	Note: Only built on Calendar Quarter end months (3/31, 6/30, 9/30 and 12/31)
	Holdings: as of month end date or actual fiscal year end month for the portfolio.
STAT YTD	Income and Transactions: From start of fiscal year to as of month end date or actual fiscal year end month for the portfolio
	Based on Portfolio Fiscal Quarter
	Holdings: as of month end date or actual fiscal quarter end month for the portfolio.
AIG Financial Q	Income and Transactions: From start of fiscal quarter to as of month end date or actual fiscal quarter end month for the portfolio
	Based on Calendar Year
	Holdings: as of month end date..
Calendar YTD Month End Close	Income and Transactions: From start of calendar year to as of month end date
	Based on Calendar Year
	Holdings: as of daily date
Calendar YTD Daily	Income and Transactions: From start of calendar year to as of daily date
	Based on Portfolio Fiscal Quarter
	STAT Marts overrides FYE date of certain portfolios to be domestic 12/31 FYE for STAT reporting purposes.
	Note: Except for the FYE changes, same as Q mart
	Note: Only built on Calendar Quarter end months (ex: 12/31)
	Holdings: as of month end date or actual fiscal quarter end month for the portfolio.
STAT Q	Income and Transactions: From start of fiscal quarter to as of month end date or actual fiscal quarter end month for the portfolio
	Based on Portfolio Fiscal Year to Fiscal Quarter end (that is Fiscal Year End)
	Holdings: as of month end date or actual fiscal quarter end month for the portfolio.
AIG Financial YTD Thru Q	Income and Transactions: From start of fiscal year to as of month end date or actual fiscal quarter end month for the portfolio.
	Based on Portfolio Fiscal Quarter
	Holdings: as of daily date or actual fiscal quarter 4 end month for the portfolio.
AIG Financial QTD Daily Thru Q	Income and Transactions: From start of fiscal quarter to as of daily date or actual fiscal quarter end month for the portfolio
	Based on Portfolio Fiscal Year thru Quarter
	Holdings: as of daily date or actual fiscal quarter 4 end month for the portfolio.
AIG Financial YTD Daily Thru Q	Income and Transactions: From start of fiscal year to as of daily date or actual fiscal quarter end month for the portfolio
Daily Settle	Daily Snapshot of Holdings, Income and Transactions from start of month to as of daily date. Based on Settlement date, all other marts are based on ledger date.

Data Quality Analysis (Detective Reports)

Missing Data – Is It Populated?

MULTI-DM - Missing Base, AIG, GAAP, STAT, or Liquidity AC, or Coll Type, Major, or Minor Values (HLD)

Home ▾ Tools ▾ Data ▾ Grid Format ▾

REPORT DETAILS

Report Filter:
{{Accting System} = Javah, LMS, Non LMS Assets, IA Non-PAM Assets, Investran, Non Investran Assets, PAM, Treasury, Non Treasury Assets, Javah Reverse Repo} And {DataMart {ID} = 41601} Or {DataMart {{Most Recent}} = 1} And {DataMart {{Orig Adj Flag}} = 1} And {DataMart {{DM Type Id}} = 3} Or {DataMart {{Most Recent}} = 1} And {DataMart {{Orig Adj Flag}} = 1} And {DataMart {{DM Type Id}} = 1001} Or {DataMart {{Most Recent}} = 1} And {DataMart {{Orig Adj Flag}} = 1} And {DataMart {{DM Type Id}} = 31} And {{{Base Asset Class} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{AIG Asset Class 1} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{AIG Asset Class 2} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{AIG Asset Class 3} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{AIG Asset Class 4} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{GAAP Asset Class 1} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{GAAP Asset Class 2} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{GAAP Asset Class 3} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{GAAP Asset Class 4} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{AIG Collateral Type} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Collateral Major} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Collateral Minor} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Stat Asset Class 1} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Stat Asset Class 2} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Stat Asset Class 3} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Stat Asset Class 4} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Liquidity Asset Class 1} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Liquidity Asset Class 2} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Liquidity Asset Class 3} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} Or {{Liquidity Asset Class 4} (DESC) = "SOURCE UNDEFINED", "SOURCE NOT PROVIDED", "UNKNOWN" or "TBD"} And {{Sec ID} {{Accting System Primary ID}} <> "135150AA6", "135050XX5", "135150AM2", "135150AB9", "135150AQ3", "135150BA7", "135150AC1", "135150AA2", "135150AA8", "135150AC2", "135150AC3", "135150AC5", "135150AC6", "135150AC8", "135150AC9", "135150AD3", "TDTDN$AUD", "99HKA1904", "JFA070G01", "JFA033G03", "JFA064G02", "JFA070G02", "TLDB58USD", "999PO7s73", "TLCIT$USD", "PARTNER24", "2000069" or "120924016"}

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

PAGE-BY: DataMart: As Of 02/19/2015:Daily:As At 02/20/2015:Adjusted:41601

Data rows: 2 | Data columns: 4

Sec ID Accting System Internal ID	Sec ID Accting System Primary ID	Sec ID ISIN	Sec ID Cusip	Sec ID Bloomberg	Security Desc	Is Private Placement / Structured Credit	Is Placeholder (Sec)	Is Placeholder (Lot)	Is Placeholder (Portfolio)	Is Manager Cash	Is Bank Cash	Base Asset Class	GL Group Code	GL Group DESC	Portfolio SI Entity	AIG Asset Class 1	AIG Asset Class 2	AIG Asset Class 3	AIG Asset Class 4	GAAP Asset Class 1	GAAP Asset Class 2	GAAP Asset Class 3	GAAP Asset Class 4	AIG Collateral Type	Collateral Major	Collateral Minor	Stat Asset Class 1
	053021CN1138					SOURCE UNDEFINED	Y	Y	Y	N	N	TBD	TBD	TBD	E01100	TBD	TBD	TBD	TBD	TBD	TBD	TBD	TBD	N/A	N/A	N/A	UNKNOWN
	053021CN47B					SOURCE [illegible]	Y	Y	Y	N	N	TBD	TBD	TBD	E01100	TBD	TBD	TBD	TBD	TBD	TBD	TBD	TBD	N/A	N/A	N/A	UNKNOWN

Inaccurate Data – Is It Correct?

Book Yields

Sec ID Accting System Primary ID	Security Ccy	Security Desc	Portfolio (Source) Name	Portfolio Manager	Lot Number DESC	Acq Trade Date GAAP	Coupon	Accting System	Book Yield GAAP	Quantity	Book Value USD GAAP
999PP5$16	BRL	BNP BD Flt % Due 5/18/2015 At Mat	CLABRAZRE	Diego Alvarez	1	11/17/2014	11.09	PAM	-198.69	1,200.00	27,879.24
									-198.69	1,200.00	27,879.24

Data Changes – Period to Period Comparisons of Attributes / Metrics

Daily-Vs-Daily BAC Compare

Sec ID Accting System Internal ID	Sec ID Accting System Primary ID	Sec ID ISIN	Sec ID Bloomberg ID	First DM Name	Second DM Name	First DM BAC Name	Second DM BAC Name
317459521	BCC28AHQ0	XS1142339198	CMK61112	*As Of 11/19/2014 Daily As At 11/20/2014 Adjusted* 47113	*As Of 11/20/2014 Daily As At 11/21/2014 Adjusted* 41601	CLO CF LL	CLO CF LL EURO

Day over Day Port Level BV-MV Comparison (PAM Trading Port + Strategy)

Portfolio (Source) Name	Portfolio (Source) Long Name	Accting System	Strategy Code	Strategy Long Desc	Trading Portfolio	First Market Value USD GAAP	Second Market Value USD GAAP	Market Value Change USD GAAP	Percent Change MV USD GAAP
AGLICABEM	American General Life - Alliance Bernstein	PAM	Cash	Cash		105,140	0	(105,140)	(100.00%)
AH	American Home Assurance Co	PAM	C49	C49	AHAGCYIM	71,956,047	72,088,340	132,293	0.18%
			A28	Main Account	AHMAIN	86,661,162	86,949,328	288,166	0.33%
AIGNHY	AIG PENSION HIGH YIELD	PAM	A12	Emerging Markets		378,407	0	(378,407)	(100.00%)
AIGNUSGR	AIG Pension - US Large Cap Growth	PAM	Cash	Cash		0	(7,058)	(7,058)	
			C07	PineBridge Managed	PENLEQGR	0	7,058	7,058	
AIGNUSVL	AIG Pension - US Large Cap Value	PAM	Cash	Cash		0	(1,068)	(1,068)	
			C07	PineBridge Managed	PENLEQVA	0	1,068	1,068	
AIGPAR	AMERICAN INTERNATIONAL GROUP, INC., FIXED	PAM	Cash	Cash		185	25,642,947	25,642,762	13848226.81%
			A28	Main Account	AIGPARMA	0	0	0	
AIUI9004	AU ORD4 OTH PURE INV JPY AFS	PAM	Cash	Cash		48,207,197	1,882,919	(46,324,278)	(96.09%)
			J00	JPN DIMA	AIU9004	768,077,554	766,304,243	(1,773,312)	(0.23%)
AMIP	AIG Inc. Matched Investment Program	PAM	A28	Main Account	AGMPMIN	382,849,587	382,849,587	0	0.00%
			B37	REPO	AMIPREPO	(450,280,259)	(311,685,259)	138,595,000	(30.78%)
AMIPAGIC	AIG MATCHED INVESTMENT PROGRAM- AGL INTERCO	PAM	A07	High Grade	MIPLHGCI	67,587,761	37,299,523	(30,288,238)	(44.81%)
AMIPAHIC	AIG INC. MATCHED INVESTMENT PROGRAM-AH-IC	PAM	A07	High Grade	AMIPAHHG	80,024,632	52,223,588	(27,801,044)	(34.74%)

Data Relationships – Examine Correlations

MULTI-DM - Days To Maturity vs Maturity Date Compare

Format

REPORT DETAILS

Report Filter:
({Accting System} = Javah, LMS, Non LMS Assets, IA Non-PAM Assets, Investran, Non Investran
And (DataMart ({Orig Adj Flag}) = 1) And (DataMart ({DM Type Id}) = 3) Or (DataMart ({Most Re
(DataMart ({Orig Adj Flag}) = 1) And (DataMart ({DM Type Id}) = 31) And ({Is Placeholder (Sec)}

View Filter:
IsNull({Maturity Date} ({Maturity Date}))

IsNotNull({Days to Maturity})

VIEW FILTER **Add Condition** **Clear All** **Auto-Apply changes**

- **Maturity Date (Maturity Date)** Is Null
- **Days to Maturity** Is Not Null

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