CA-1404081 PAM to Export Index Comparison Report

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Control Description

Monthly, a reference data analyst reviews the Index and FX Rate Reconciliation Reports and verifies differences are investigated and resolved as evidenced by signature and date on a printed copy of the reports.

<u>Additional Description</u>: A list of current interest rate indices related to floating rate securities and Foreign Exchanges (FX) rates related to currency conversions are updated in the PAM subledger. Index rates are obtained from an outside vendor (e.g., Bloomberg) and FX rates are obtained directly from AIG Treasury via an automated process. Individual reports are generated which identify discrepancies regarding the upload of the data into PAM.

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Report Name: PAM to Export Index comparison Report

Usage: Ensure that interest rates are updated accurately and timely for calculation and report of accrued interest.

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Application: PAM, INFOSPHERE ETL

.

Walk Through 1: 11/15/2017

Attendees: (Business) Tom McGrath (IT) Ray Licata (PWC) Priyanka Tope (AARM) John Vinas (FCU) James Hanrahan, Allen Lum, Hoang Nguyen

.

Walk Through 2: 12/01/2017

Attendees: (IT) Edwingamalial Kamalraj, Angelo Kostalo (PWC) Priyanka Tope (AARM) John Vinas (FCU) James Hanrahan, Allen Lum, Hoang Nguyen

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

Pg. 2

TS-B : Determine the completeness of the report

Pg. 3

TS-C : Determine the accuracy of the report

Pg. 3

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

Pg. 2

No relevant exceptions noted.

TS-A : Determine the type of the report: a) standard b) customized c) query (with ITGC) d) ad-hoc query (without ITGC) e) other ===> b) This is a customized report
.
TS-A.01: FCU obtained from IT the confirmation that the report is created with an INFOSPHERE ETL job. The job is hosted in the server WLTVSPDSTAGE2.INVESTMENTS.AIG.NET. The job name is J005GenVarIndex (Pg.16)
TS-A.02: FCU obtained the ETL work flow of Job J005GenVarIndex (Pg. 17)
TS-A.03: FCU obtained the confirmation that Job J005GenVarIndex creates the Target table SECURITYDBO.VAR_INDEX_RPT_HIST (p. 18, 19). This table is used to create the report. The target table itself is built from 2 queries (Pg. 19) that retrieve data from respectively PAM and Vendor feed
TS-A.04: FCU concluded that because the job is in PROD environment and the related queries are controlled in TFS, "PAM to Export Index comparison Report" subject to IT Change Management control

TS-D : Determine the controls designed to assess the reliability of the key report (i.e., accuracy, completeness and reliability).
.
TS-D.01: Determine whether there is an initial user acceptance testing.
FCU was not able to obtain the initial user acceptance testing, since this report was built before 2017.
TS-D.02: Determine whether there is an ongoing user acceptance testing
Yes. Since the report is subject to IT change management (TS-A.04), all changes to the report must go through the user acceptance testing phase.

TS-B : Determine the completeness of the report
.
TS-B.01: FCU observed Business retrieve the report from the email date 11/04/2017 (Pg. 4). FCU observed Business open the first page of the report (Pg. 5)
.
TS-B.02: FCU watched Business verify the rate CHUF in Bloomberg screen (pg. 6) and then PAM (pg. 7, 8). FCU watched Business open the TITAN administration page for Currency Notes (Pg. 9)
.
TS-B.03: FCU obtained from Business the above email (pg. 11) and the report (pp. 12-14)
.
TS-B.04.1: FCU verified that there are 84 records in the report (Pg. 14)
TS-B.04.2: FCU observed IT query the Target Table that is used to create the report. FCU verified that there are 84 records found in the table (Pg. 18)
TS-B.04.3: FCU obtained from IT the complete listing of the above query. FCU verified that there are 84 records found in the table (Pg. 21)
.
The report is complete.
.

TS-C : Determine the accuracy of the report
.
Steps TS-B.01, TS-B.02, TS-B.03, TS-B.04
.
TS-C.01.1: (Pg. 5) FCU verified from Business screen:
"Report Date" = 11/14/2017; "PAM ID"="BB ID" =CHUF; "New Rate"="PAM Rate" = 26640.66; "New Rate Date" = "PAM Date" = 11/13/2017
.
TS-C.01.2: (Pg. 12) FCU verified in the report from Business that:
"Report Date" = 11/14/2017; "PAM ID"="BB ID" =CHUF; "New Rate"="PAM Rate" = 26640.66; "New Rate Date" = "PAM Date" = 11/13/2017
.
TS-C.01.3: (Pg. 21) FCU verified in the query result obtained from IT that:
"Report Date" = 11/14/2017; "PAM ID"="BB ID" =CHUF; "New Rate"="PAM Rate" = 26640.66; "New Rate Date" = "PAM Date" = 11/13/2017
.
TS-C.02.1-16: FCU Verified the same for 15 additional records (pp.12-15 against pg. 21)
.
The report is accurate.
.

Inbox - Jiwon.Kim@aig.com - Outlook

FILE | HOME | SEND / RECEIVE | FOLDER | VIEW | DEVELOPER | McAfee E-mail Scan | ADOBE PDF

New Email | New Items | Ignore | Clean Up | Junk | Delete | Reply | Reply All | Forward | Meeting | More | Privates - Toki/... | Team Email | Reply & Delete | To Manager | Done | Create New | Move | Rules | OneNote | Assign Policy | Unread/ Read | Categorize | Follow Up | Search People | Address Book | Filter Email | Store | PhishAlarm®

New | Delete | Respond | Quick Steps | Move | Tags | Find | Add-ins | Report Phish

Favorites

Inbox [11]
Sent Items
o365 issue folder 111

▲ Jiwon.Kim@aig.com
Archive
Deleted Items 2417
Drafts [49]
▲ Inbox [11]
AIG MISC 13
Ambrose 113
Appian 428
Audit 91
BAC 342
BMBG 449
CCAR
Chartis APAC 72
Chile Rating 6
Clearwater
Collateral/Tranche 339
Contract Size 127
Corporate Actions 206
Credit Imparied 16
DART 57
DUBLIN 43
DQA 1222
FX / INDEX 185
Audt - PVT PLCMT 9
GS Message 209
GS Upgrade - Fix 39
▲ Houston New 1
Bank Loan Module
Dublin PPV Recon 2
HY Bank Loans 10
▷ Invesco Wilto.... 3698
▷ Privates - Toki... 3175
Trade Broswer 3
Varagon - Wil... 1579
ID Issue 188

All | Unread

Search Current Mailbox (Ctrl+E) | Current Mailbox

! ☆ | FROM | SUBJECT | @ | SIZE | RECEIVED | CATEGORIES

Date: Today

Reynolds, Nekasia G | RE: DAILY - NYPAM Book Yield GAAP < -10 OR > 25 Check | 371 KB | Wed 11/15/2017 3:51 PM
Reynolds, Nekasia G | RE: DAILY - NYPAM Book Yield GAAP < -10 OR > 25 Check | 381 KB | Wed 11/15/2017 3:34 PM
Alvarado, Peggy | RE: AGL STAT Book Value Issue | 1 MB | Wed 11/15/2017 2:51 PM
Jiwon Kim (BITS) | [BITS] (GCRQ-95376) printer | 62 KB | Wed 11/15/2017 2:12 PM
Carter, Owen | Lstreet Paydowns November | 329 KB | Wed 11/15/2017 6:13 AM

Date: Yesterday

AIGGIGProductionSupport@aig.com | PROD - Index job is done (Prod Parallel) | 41 KB | Tue 11/14/2017 3:35 PM

Date: Last Week

Kim, Jiwon | RE: DAILY - NYPAM Book Yield GAAP < -10 OR > 25 Check | 183 KB | Fri 11/10/2017 4:53 PM
Shaw, Toki | Entrans Bank Loan Activity | 627 KB | Fri 11/10/2017 2:18 AM
Dattolico, Matthew | RE: Varagon notes | 150 KB | Thu 11/9/2017 2:33 PM | Red Category

There are more items in this folder on the server.

Click here to view more on Microsoft Exchange

Reply | Reply All | Forward

AIGGIGProductionSupport@aig.com | AIGGIC NY SMF | 1 | Tue 3:33 PM

PROD - Index job is done (Prod Parallel)

Message | Pam To Export Index Comparison.pdf (11 KB)

Please download the file attached for the output

E-Mail from <AIGGIG Production Support> on 2017-11-14 with attachment
Note Email is in Pg. 9 and Attachment is in pp. 10-13

⚠ Unable to log in to: SharePoint.

ITEMS: 11 | UNREAD: 1 | REMINDERS: 1 | ALL FOLDERS ARE UP TO DATE. | CONNECTED TO: MICROSOFT EXCHANGE | 100%

Pam to Export Index Comparison

Pam Id	BB Id	New Rate	Pam Rate	Rate Diff	New Rate Date	Pam Date	Date Difference
12MTA	12MTA	1.062890	1.062890	0	10/31/2017	10/31/2017	0
ACERC	ACERCER	8.187408	8.187408	0	11/13/2017	11/13/2017	0
ARCOE	ARCECOES	8.192459	8.192459	0	11/14/2017	11/14/2017	0
BADLA	BADLARPP	22.1875	22.1875	0	11/10/2017	11/10/2017	0
BBSW1	BBSW1M	2.5650	1.62	0.9450	9/24/2013	11/13/2017	1511
BBSW3	BBSW3M	1.71	1.71	0	11/13/2017	11/13/2017	0
BBSW5	BBSW5M	1.83	1.83	0	11/13/2017	11/13/2017	0
BBSW6	BBSW6M	1.8850	1.8850	0	11/13/2017	11/13/2017	0
BZDIO	BZDIOVRA	7.39	7.39	0	11/13/2017	11/13/2017	0
BZIPC	BZCLVLUE	4860.83	4860.83	0	11/13/2017	11/13/2017	0
BZSEL	BZSELICA	7.40	7.40	0	11/13/2017	11/13/2017	0
BZSLA	BZSELCA	9.204843	9.204843	0	11/14/2017	11/14/2017	0
CACPI	CACPI	130.80	130.80	0	9/30/2017	9/30/2017	0
CDOR1	CDOR01	1.3010	1.3010	0	11/10/2017	11/10/2017	0
CDOR2	CDOR02	1.3480	1.3480	0	11/10/2017	11/10/2017	0
CDOR3	CDOR03	1.40	1.40	0	11/10/2017	11/10/2017	0
CHUF	CHUF	26640.66	26640.66	0	11/13/2017	11/13/2017	0
CLCPI	COCPIYOY	4.05	4.05	0	10/31/2017	10/31/2017	0
CNDR1	CNDR1Y	1.50	1.50	0	11/14/2017	11/14/2017	0
CNPIN	CNPINSAI	116.19	116.19	0	10/31/2017	10/31/2017	0
COF11	COF 11	0.7290	0.7290	0	9/30/2017	9/30/2017	0
CPI-U	CPURNSA	246.8190	246.8190	0	9/30/2017	9/30/2017	Rate is stored as 1st
CPIYO	CPI YOY	2.20	2.20	0	9/30/2017	9/30/2017	0
EONIA	EONIA	-0.3560	-0.3560	0	11/13/2017	11/13/2017	0
EU03M	EU0003M	0.062140	0.062140	0	11/28/2014	11/28/2014	0
EURL1	EUR001M	-0.3710	-0.3710	0	11/10/2017	11/10/2017	0

GO | F1 | F2 | F3 | F4 | PRINT | HELP | MEMO | SEARC | QUOTE | QUOTE | MONIT | NEWS | MSG | MENU | PG BA | PG FW

CHILE UNIDAD DE FOMENTO U. Index ▾ | HP ▾ | Related Functions Menu ▾

Message ★ ⌨ ⚙ ?

CHUF 26779.14 As Of 12/09/17
Chile Inflation Linked Accounting Unit UF Banco Central de Chile

| CHUF Index | 96) Export to Excel | 97) Settings | Page 1/9 Historical Price Table |

Chile Inflation Linked Accounting Unit UF

			High	26,673.09	on	07/09/17
Range	12/09/2016 – 11/13/2017	Period Daily	Low	26,302.92	on	02/09/17
Market	Last Price	Mid Line	Currency CLP	Average	26,531.34		26,531.34
View	Price Table		Net Chg	311.36		1.18%

	Date	Last Price	Mid Line		Date	Last Price	Mid Line		Date	Last Price	Mid Line
Fr	11/17/17			Fr	11/03/17	26,629.74	26,629.74	Fr	10/20/17	26,653.83	26,653.83
Th	11/16/17			Th	11/02/17	26,631.46	26,631.46	Th	10/19/17	26,655.55	26,655.55
We	11/15/17			We	11/01/17	26,633.18	26,633.18	We	10/18/17	26,657.27	26,657.27
Tu	11/14/17			Tu	10/31/17	26,634.90	26,634.90	Tu	10/17/17	26,658.99	26,658.99
Mo	11/13/17	26,640.66	26,640.66	Mo	10/30/17	26,636.62	26,636.62	Mo	10/16/17	26,660.71	26,660.71
Su	11/12/17	26,635.35	26,635.35	Su	10/29/17	26,638.34	26,638.34	Su	10/15/17	26,662.44	26,662.44
Sa	11/11/17	26,630.04	26,630.04	Sa	10/28/17	26,640.06	26,640.06	Sa	10/14/17	26,664.16	26,664.16
Fr	11/10/17	26,624.73	26,624.73	Fr	10/27/17	26,641.78	26,641.78	Fr	10/13/17	26,665.88	26,665.88
Th	11/09/17	26,619.42	26,619.42	Th	10/26/17	26,643.50	26,643.50	Th	10/12/17	26,667.60	26,667.60
We	11/08/17	26,621.14	26,621.14	We	10/25/17	26,645.22	26,645.22	We	10/11/17	26,669.33	26,669.33
Tu	11/07/17	26,622.86	26,622.86	Tu	10/24/17	26,646.94	26,646.94	Tu	10/10/17	26,671.05	26,671.05
Mo	11/06/17	26,624.58	26,624.58	Mo	10/23/17	26,648.67	26,648.67	Mo	10/09/17	26,672.77	26,672.77
Su	11/05/17	26,626.30	26,626.30	Su	10/22/17	26,650.39	26,650.39	Su	10/08/17	26,670.99	26,670.99
Sa	11/04/17	26,628.02	26,628.02	Sa	10/21/17	26,652.11	26,652.11	Sa	10/07/17	26,669.22	26,669.22

Bloomberg screen for CHUF in period SEP 12-NOV 13, 2017

300) Edit Panel   301) Expand Panel

802 AUB 16:42 SA Police urge speed limit increase to avoid collisions around par
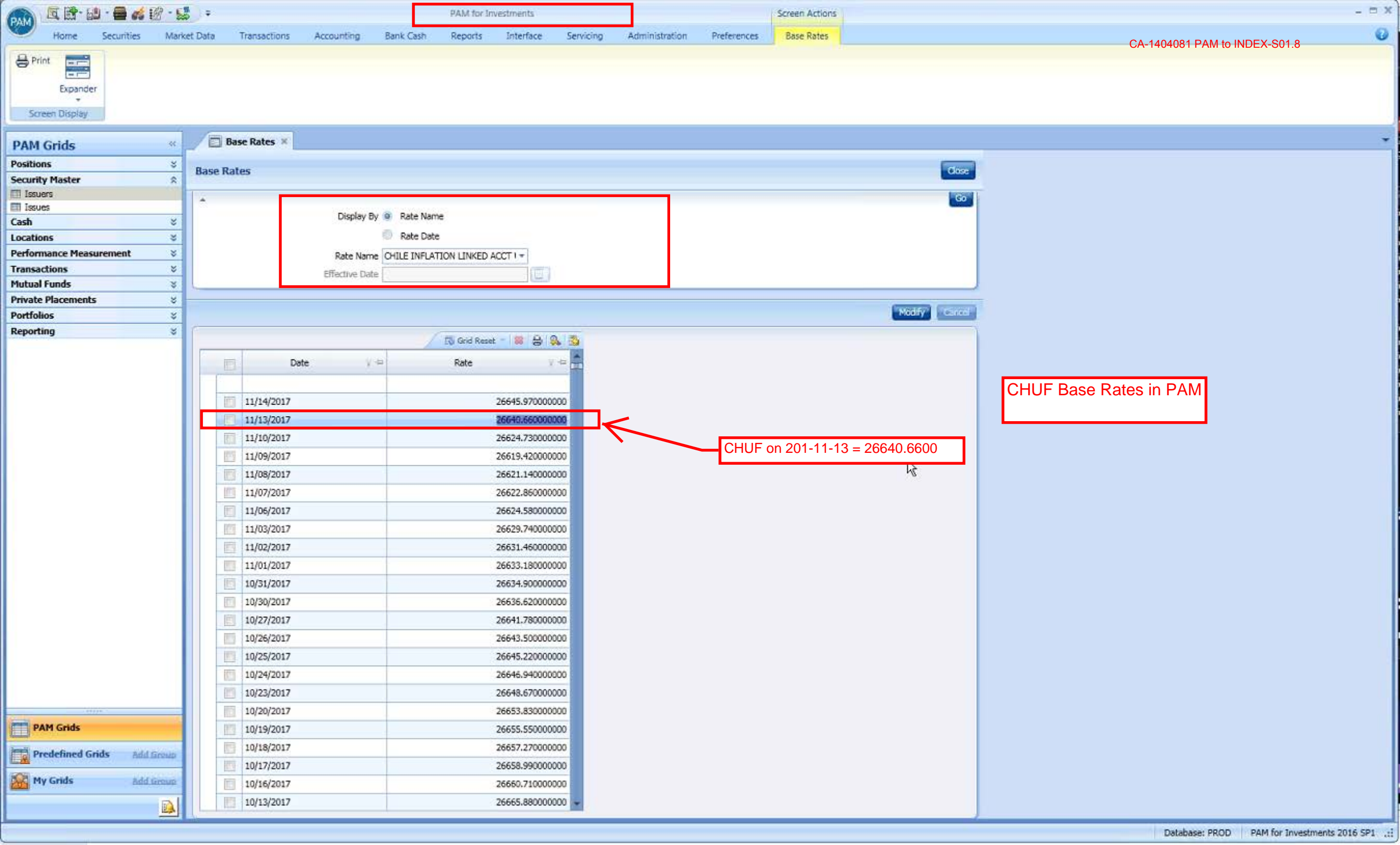801 EDG 16:42 Blue Hills Bancorp, Inc.: 8-K 2017/11/15
800 FII 16:42 Fitch Downgrades Jennie Stuart Medical Center (KY) to 'BB+'
799 CBC 16:42 CBC: Quebec City marathon to take place in October instead of Augu

Map cross-border equity and bond action.

FOFP§

2.20 | 0 | 9/30/2017 | 9/30/2017 | 0

Home Securities Market Data Transactions Accounting Bank Cash Reports Interface Servicing Administration Preferences **Base Rates**

Print

Expander

Screen Display

PAM Grids

Positions
Security Master
　Issuers
　Issues
Cash
Locations
Performance Measurement
Transactions
Mutual Funds
Private Placements
Portfolios
Reporting

Base Rates

Base Rates   Close

Go

Display By ⊙ Rate Name
　　　　　　○ Rate Date
Rate Name CHILE INFLATION LINKED ACCT I ▼
Effective Date

Modify Cancel

Grid Reset

Date	Rate
11/14/2017	26645.970000000
11/13/2017	26640.660000000
11/10/2017	26624.730000000
11/09/2017	26619.420000000
11/08/2017	26621.140000000
11/07/2017	26622.860000000
11/06/2017	26624.580000000
11/03/2017	26629.740000000
11/02/2017	26631.460000000
11/01/2017	26633.180000000
10/31/2017	26634.900000000
10/30/2017	26636.620000000
10/27/2017	26641.780000000
10/26/2017	26643.500000000
10/25/2017	26645.220000000
10/24/2017	26646.940000000
10/23/2017	26648.670000000
10/20/2017	26653.830000000
10/19/2017	26655.550000000
10/18/2017	26657.270000000
10/17/2017	26658.990000000
10/16/2017	26660.710000000
10/13/2017	26665.880000000

CHUF Base Rates in PAM

CHUF on 201-11-13 = 26640.6600

PAM Grids
Predefined Grids Add Group
My Grids Add Group

Screen Actions

Home | Securities | Market Data | Transactions | Accounting | Bank Cash | Reports | Interface | Servicing | Administration | Preferences | Base Rates

CA-1404081 PAM to INDEX-S01.9

Print

Expander

Screen Display

PAM Grids

Positions
Security Master
- Issuers
- Issues
Cash
Locations
Performance Measurement
Transactions
Mutual Funds
Private Placements
Portfolios
Reporting

Base Rates ×

Base Rates

Close

Go

Display By ● Rate Name
○ Rate Date

Rate Name: CHILE INFLATION LINKED ACCT I ▼

Effective Date: [   ]

Modify | Cancel

Grid Reset

CHUF Base Rates in PAM

	Date	Rate
	11/14/2017	26645.970000000
	11/13/2017	26640.660000000
	11/10/2017	26624.730000000
	11/09/2017	26619.420000000
	11/08/2017	26621.140000000
	11/07/2017	26622.860000000
	11/06/2017	26624.580000000
	11/03/2017	26629.740000000
	11/02/2017	26631.460000000
	11/01/2017	26633.180000000
	10/31/2017	26634.900000000
	10/30/2017	26636.620000000
	10/27/2017	26641.780000000
	10/26/2017	26643.500000000
	10/25/2017	26645.220000000
	10/24/2017	26646.940000000
	10/23/2017	26648.670000000
	10/20/2017	26653.830000000
	10/19/2017	26655.550000000
	10/18/2017	26657.270000000
	10/17/2017	26658.990000000
	10/16/2017	26660.710000000
	10/13/2017	26665.880000000
	10/12/2017	26667.600000000
	10/11/2017	26669.330000000
	10/10/2017	26671.050000000

CHUF on 201-11-09 = 26619.4200

PAM Grids

Predefined Grids   Add Group

My Grids   Add Group

File   Edit   View   Favorites   Tools   Help

Pages – AIG Contact Home (2)   Pages – AIG Contact Home   Web Slice Gallery ▾   AIG   Contact Default Login   Suggested Sites ▾

AIG Titan

RCMS   Investments   REM   External Links ▾

Home   FX   Help ▾

Currency Notes   FX > Currency Notes

Currency Notes

Active Currencies

> Currency Rates   TITAN Admin screen for CURRENCY NOTES

> Historical Rates

> Cross Currency Rates

> Euro Rates

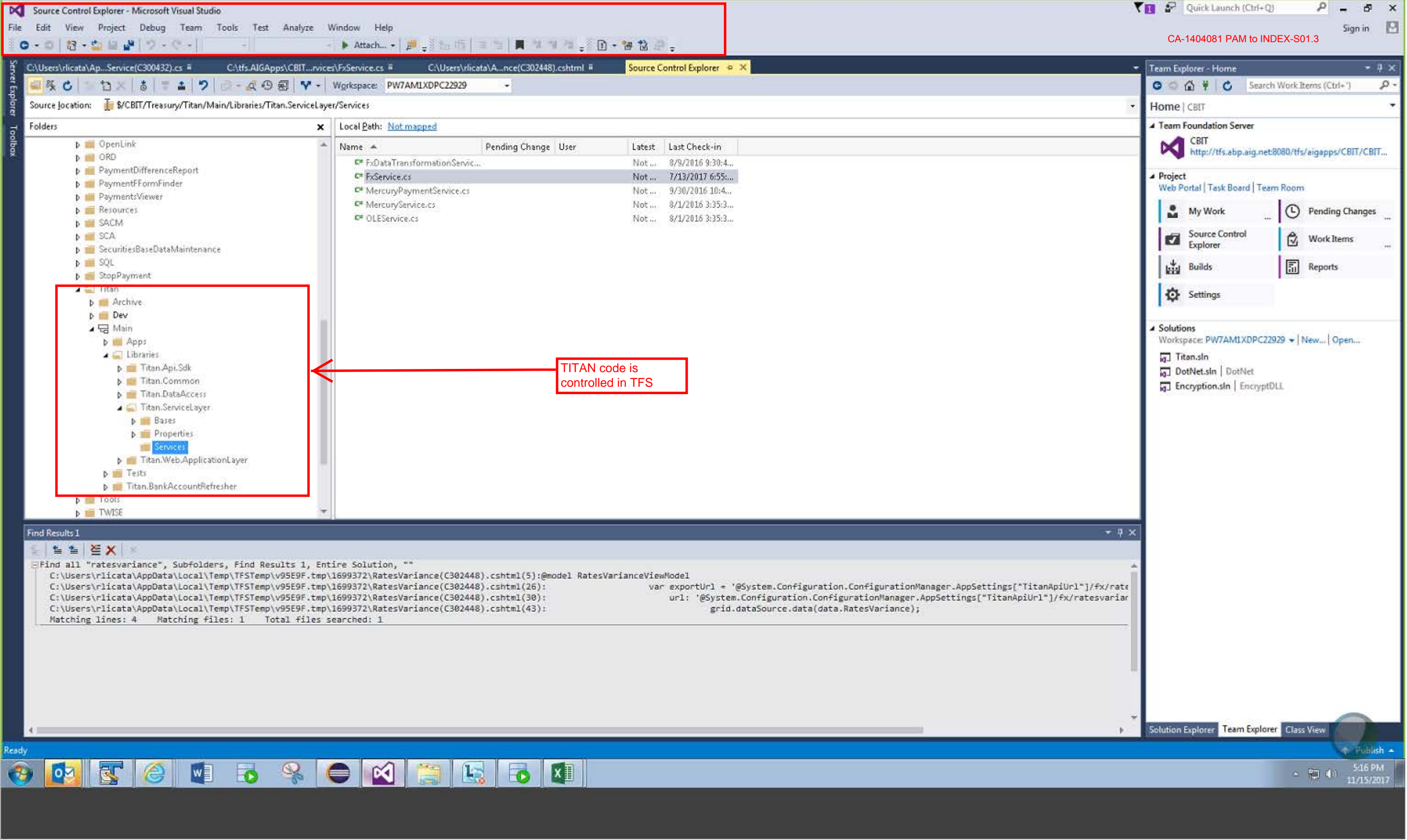> Special Purpose Rates

> Admin

FAQ

1) AMD, BTN, CVE, KMF, ERN, LRD, MVR, SSP and TJS are added on 8/10/2017.
2) FX spot rates is rounded to 5 significant decimals on 11/30/16.
3) KGS is added on 10/27/2016 and 4) BYN is added on 10/11/2016.

Hyperinflationary Currencies	
Code	**Currency Name**
CDF	CONGOLESE FRANC
IRR	IRAN RIAL
SOS	SOMALIA SHILLING
SYP	SYRIA POUND
VEF	VENEZUELA BOLIVAR FUERTE

Add New   Admin Mode

ISO Code	ISO Name	Effective Date	Note	Display	Update User
TJS	TAJIKISTAN SOMONI	10/Aug/2017	Effective August 10th, 2017, the TAJIKISTAN SOMONI (TJS) has been added to the AIG FX Rates Website. Currency code 258 has been assigned.	YES	YXue
CVE	CAPE VERDE ESCUDO	10/Aug/2017	Effective August 10th, 2017, the CAPE VERDE ESCUDO (CVE) has been added to the AIG FX Rates Website. Currency code 252 has been assigned.	YES	YXue
SSP	SOUTH SUDAN POUND	10/Aug/2017	Effective August 10th, 2017, the SOUTH SUDAN POUND (SSP) has been added to the AIG FX Rates Website. Currency code 257 has been assigned.	YES	YXue
MVR	MALDIVES RUFIYAA	10/Aug/2017	Effective August 10th, 2017, the MALDIVES RUFIYAA (MVR) has been added to the AIG FX Rates Website. Currency code 256 has been assigned.	YES	YXue
LRD	LIBERIA DOLLAR	10/Aug/2017	Effective August 10th, 2017, the LIBERIA DOLLAR (LRD) has been added to the AIG FX Rates Website. Currency code 255 has been assigned.	YES	YXue
ERN	ERITREA NAKFA	10/Aug/2017	Effective August 10th, 2017, the ERITREA NAKFA (ERN) has been added to the AIG FX Rates Website. Currency code 254 has been assigned.	YES	YXue
KMF	COMOROS FRANC	10/Aug/2017	Effective August 10th, 2017, the COMOROS FRANC (KMF) has been added to the AIG FX Rates Website. Currency code 253 has been assigned.	YES	YXue
AMD	ARMENIA DRAM	10/Aug/2017	Effective August 10th, 2017, the ARMENIA DRAM (AMD) has been added to the AIG FX Rates Website. Currency code 250 has been assigned.	YES	YXue
BTN	BHUTAN NGULTRUM	10/Aug/2017	Effective August 10th, 2017, the BHUTAN NGULTRUM (BTN) has been added to the AIG FX Rates Website. Currency code 251 has been assigned.	YES	YXue
KGS	KYRGYZSTAN SOM	27/Oct/2016	Effective October 27, 2016, the Kyrgyzstan Som (KGS) has been added to the AIG FX Rates Website. Currency code 249 has been assigned.	YES	yxue
BYN	BELARUSIAN RUBLE	11/Oct/2016	Effective October 11, 2016, the Belarusian Ruble (BYN) has been added to the AIG FX Rates Website. Currency code 248 has been assigned.	YES	yxue
VEF	VENEZUELA BOLIVAR FUERTE	01/Jul/2016	Per Kathy Hackett's recent approval from the AIG Office of Accounting Policy, Effective 7/1/2016 the Venezuela exchange rate is switching from SICAD to DICOM (floating rate) for US GAAP reporting. As such, as of 07/01/2016 the VEF (AIG Currency Code 235) new source is the DICOM rate and will be reported on a 1 day lag.	YES	yxue
999	TEST	28/Mar/2016	This is note to test the FX rate website on new server.	NO	yxue
MOP	MACAO (MACAU) PATACA	05/Jan/2016	The spelling duality name of "MACAU" is added to the currency name.	YES	yxue
VEF	VENEZUELA BOLIVAR FUERTE	01/Sep/2015	- Effective September 1, 2015, the rate source for VEF (AIG Currency Code of 235) has been changed to SICAD rate source as per Local Office, Office of Accounting Policy, Controllers and Treasury Approvals. Requested by Kathy Hackett.	YES	sluka
MNT	MONGOLIAN TUGRIK	14/Apr/2015	Effective April 14th, 2015, the Mongolian Tugrik (MNT) has been added to the AIG FX Rates Website. Currency code 246 has been assigned.	YES	jkim
TOP	TONGAN PAANGA	14/Apr/2015	Effective April 14th, 2015, the Tongan Paanga (TOP) has been added to the AIG FX Rates Website. Currency code 247 has been assigned.	YES	jkim
LTL	"OLD" LITHUANIA LITAS (01/01/2015)	01/Jan/2015	Effective January 1, 2015, the Euro replaces the Lithuania Litas as the official currency of Lithuania. The conversion is 3.4528 Lithuania Litas (=) 1 Euro. If you are carrying any Lithuania Litas balances in your general ledger, you should divide by 3.4528 and transfer the adjusted amount to the Euro currency code 207.	YES	yxue
LVL	"OLD" LATVIA LATS (01/01/2014)	01/Jan/2014	Effective January 1, 2014, the Euro replaces the Latvia Lats as the official currency of Latvia. The conversion is 0.702804 Latvia Lats (=) 1 Euro. If you are carrying any Latvia Lats balances in your general ledger, you should divide by 0.702804 and transfer the adjusted amount to the Euro currency code 207.	YES	yxue

4:53 PM
11/15/2017

File   Edit   View   Project   Debug   Team   Tools   Test   Analyze   Window   Help

Quick Launch (Ctrl+Q)

Sign in

CA-1404081 PAM to INDEX-S01.3

Attach...

C:\Users\rlicata\Ap...Service(C300432).cs   C:\tfs.AIGApps\CBIT...rvices\FxService.cs   C:\Users\rlicata\A...nce(C302448).cshtml   **Source Control Explorer**

Workspace: PW7AM1XDPC22929

Source location: $/CBIT/Treasury/Titan/Main/Libraries/Titan.ServiceLayer/Services

Folders

Local Path: Not mapped

- OpenLink
- ORD
- PaymentDifferenceReport
- PaymentFFormFinder
- PaymentsViewer
- Resources
- SACM
- SCA
- SecuritiesBaseDataMaintenance
- SQL
- StopPayment
- Titan
  - Archive
  - Dev
  - Main
    - Apps
    - Libraries
      - Titan.Api.Sdk
      - Titan.Common
      - Titan.DataAccess
      - Titan.ServiceLayer
        - Bases
        - Properties
        - Services
      - Titan.Web.ApplicationLayer
    - Tests
    - Titan.BankAccountRefresher
- Tools
- TWISE

TITAN code is controlled in TFS

Name	Pending Change	User	Latest	Last Check-in
FxDataTransformationServic...			Not ...	8/9/2016 9:30:4...
FxService.cs			Not ...	7/13/2017 6:55:...
MercuryPaymentService.cs			Not ...	9/30/2016 10:4...
MercuryService.cs			Not ...	8/1/2016 3:35:3...
OLEService.cs			Not ...	8/1/2016 3:35:3...

Find Results 1

```
Find all "ratesvariance", Subfolders, Find Results 1, Entire Solution, ""
  C:\Users\rlicata\AppData\Local\Temp\TFSTemp\v95E9F.tmp\1699372\RatesVariance(C302448).cshtml(5):@model RatesVarianceViewModel
  C:\Users\rlicata\AppData\Local\Temp\TFSTemp\v95E9F.tmp\1699372\RatesVariance(C302448).cshtml(26):          var exportUrl = '@System.Configuration.ConfigurationManager.AppSettings["TitanApiUrl"]/fx/rate
  C:\Users\rlicata\AppData\Local\Temp\TFSTemp\v95E9F.tmp\1699372\RatesVariance(C302448).cshtml(30):          url: '@System.Configuration.ConfigurationManager.AppSettings["TitanApiUrl"]/fx/ratesvaria
  C:\Users\rlicata\AppData\Local\Temp\TFSTemp\v95E9F.tmp\1699372\RatesVariance(C302448).cshtml(43):              grid.dataSource.data(data.RatesVariance);
  Matching lines: 4    Matching files: 1    Total files searched: 1
```

Team Explorer - Home

Search Work Items (Ctrl+')

Home | CBIT

Team Foundation Server

CBIT
http://tfs.abp.aig.net:8080/tfs/aigapps/CBIT/CBIT...

Project
Web Portal | Task Board | Team Room

- My Work
- Source Control Explorer
- Builds
- Settings
- Pending Changes
- Work Items
- Reports

Solutions
Workspace: PW7AM1XDPC22929 ▾ | New... | Open...

- Titan.sln
- DotNet.sln | DotNet
- Encryption.sln | EncryptDLL

Solution Explorer   Team Explorer   Class View

Ready

5:16 PM
11/15/2017

From:	AIGGIG Production Support
To:	AIGGIC NY SMF
Subject:	PROD - Index job is done (Prod Parallel)
Date:	Tuesday, November 14, 2017 3:34:46 PM
Attachments:	Pam To Export Index Comparison.pdf

Please download the file attached for the output

Email on 2017-11-14 with "PAM to Export Report" as attachment

Attached report

Pam to Export Index Comparison

Pam Id	BB Id	New Rate	Pam Rate	Rate Diff	New Rate Date	Pam Date	Date Difference
12MTA	12MTA	1.062890	1.062890	0	10/31/2017	10/31/2017	0
ACERC	ACERCER	8.187408	8.187408	0	11/13/2017	11/13/2017	0
ARCOE	ARCECOES	8.192459	8.192459	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.1
BADLA	BADLARPP	22.1875	22.1875	0	11/10/2017	11/10/2017	0
BBSW1	BBSW1M	2.5650	1.62	0.9450	9/24/2013	11/13/2017	1511
BBSW3	BBSW3M	1.71	1.71	0	11/13/2017	11/13/2017	0	(Accuracy) TS-C.02.2
BBSW5	BBSW5M	1.83	1.83	0	11/13/2017	11/13/2017	0
BBSW6	BBSW6M	1.8850	1.8850	0	11/13/2017	11/13/2017	0
BZDIO	BZDIOVRA	7.39	7.39	0	11/13/2017	11/13/2017	0
BZIPC	BZCLVLUE	4860.83	4860.83	0	11/13/2017	11/13/2017	0
BZSEL	BZSELICA	7.40	7.40	0	11/13/2017	11/13/2017	0
BZSLA	BZSELCA	9.204843	9.204843	0	11/14/2017	11/14/2017	0
CACPI	CACPI	130.80	130.80	0	9/30/2017	9/30/2017	0
CDOR1	CDOR01	1.3010	1.3010	0	11/10/2017	11/10/2017	0
CDOR2	CDOR02	1.3480	1.3480	0	11/10/2017	11/10/2017	0
CDOR3	CDOR03	1.40	1.40	0	11/10/2017	11/10/2017	0
CHUF	CHUF	26640.66	26640.66	0	11/13/2017	11/13/2017	0	← (Accuracy) TS-C.01.2
CLCPI	COCPIYOY	4.05	4.05	0	10/31/2017	10/31/2017	0
CNDR1	CNDR1Y	1.50	1.50	0	11/14/2017	11/14/2017	0
CNPIN	CNPINSAI	116.19	116.19	0	10/31/2017	10/31/2017	0
COF11	COF 11	0.7290	0.7290	0	9/30/2017	9/30/2017	0	(Accuracy) TS-C.02.3
CPI-U	CPURNSA	246.8190	246.8190	0	9/30/2017	9/30/2017	Rate is stored as 1st
CPIYO	CPI YOY	2.20	2.20	0	9/30/2017	9/30/2017	0
EONIA	EONIA	-0.3560	-0.3560	0	11/13/2017	11/13/2017	0
EU03M	EU0003M	0.062140	0.062140	0	11/28/2014	11/28/2014	0
EURL1	EUR001M	-0.3710	-0.3710	0	11/10/2017	11/10/2017	0	Count: 26 rows

Pam to Export Index Comparison

Pam Id	BB Id	New Rate	Pam Rate	Rate Diff	New Rate Date	Pam Date	Date Difference	
EURL3	EUR003M	-0.3290	-0.3290	0	11/10/2017	11/10/2017	0	
EURL6	EUR006M	-0.2750	-0.2750	0	11/10/2017	11/10/2017	0	
FEDL	FEDL01	1.16	1.16	0	11/10/2017	11/10/2017	0	
GBOT6	GBOTG6M	-0.4250	-0.4250	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.5
GSCI	SPGCCIP	236.7033	236.7033	0	11/13/2017	11/13/2017	0	
HBOR3	HIHD03M	0.988250	0.988250	0	11/14/2017	11/14/2017	0	
ISCPI	ISCPINM	100.30	100.30	0	9/30/2017	9/30/2017	0	
JGB10	JGBY10YR	0.06	0.06	0	11/14/2017	11/14/2017	0	
JIBA3	JIBA3M	7.05	7.05	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.6
JPY	JY0003M	-0.038790	-0.038790	0	11/13/2017	11/13/2017	0	
JY06M	JY0006M	-0.005640	-0.005640	0	11/13/2017	11/13/2017	0	
KLIB3	KLIB3M	3.43	3.43	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.7
LIB12	US0012M	1.884280	1.884280	0	11/13/2017	11/13/2017	0	
LIB1D	US00O/N	1.182780	1.182780	0	11/14/2017	11/14/2017	0	
LIB1M	US0001M	1.250280	1.250280	0	11/13/2017	11/13/2017	0	
LIB1W	US0001W	1.2035	1.2035	0	11/13/2017	11/13/2017	0	(Accuracy) TS-C.02.8
LIB2M	US0002M	1.3560	1.3560	0	11/13/2017	11/13/2017	0	
LIB4M	US0004M	0.3171	0.3171	0	5/31/2013	5/31/2013	0	
LIB5M	US0005M	0.367260	0.367260	0	5/31/2013	5/31/2013	0	
LIB6	US0006M	1.616180	1.616180	0	11/13/2017	11/13/2017	0	
LIB7M	US0007M	0.467410	0.467410	0	5/31/2013	5/31/2013	0	(Accuracy) TS-C.02.9
LIBC3	CD0003M	1.1735	1.1735	0	5/31/2013	5/31/2013	0	
LIBC6	CD0006M	1.3850	1.3850	0	5/31/2013	5/31/2013	0	
LIBCM	CD0001M	1.0520	1.0520	0	5/31/2013	5/31/2013	0	
LIBE3	EE0003M	-0.378140	-0.378140	0	11/14/2017	11/14/2017	0	
LIBE6	EE0006M	-0.316570	-0.316570	0	11/14/2017	11/14/2017	0	

Count: 26 rows

Pam to Export Index Comparison

Pam Id	BB Id	New Rate	Pam Rate	Rate Diff	New Rate Date	Pam Date	Date Difference	
LIBG3	BP0003M	0.5260	0.5260	0	11/14/2017	11/14/2017	0	
LIBG6	BP0006M	0.591940	0.591940	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.10
LIBGM	BP0001M	0.496060	0.496060	0	11/14/2017	11/14/2017	0	
LIBOR	US0003M	1.415860	1.415860	0	11/13/2017	11/13/2017	0	
MAKA5	MAKA5DAY	0.65	0.65	0	12/8/2016	12/8/2016	0	
MAKAM	MAKAMAVG	0.09	0.09	0	11/14/2017	11/14/2017	0	
MEXIB	MXIBTIIE	7.38	7.38	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.11
MEXTA	GCETAA91	7.12	7.12	0	11/7/2017	11/7/2017	0	
MUWE	MUNIPSA	0.92	0.92	0	11/8/2017	11/8/2017	0	
MXUDI	MXUDI	5.859972	5.859972	0	11/13/2017	11/13/2017	0	(Accuracy) TS-C.02.12
NSERO	NSERO	6.78	6.78	0	10/29/2015	10/29/2015	0	
PRIB3	PRIB03M	0.72	0.72	0	11/14/2017	11/14/2017	0	
PRIB6	PRIB06M	0.80	0.80	0	11/14/2017	11/14/2017	0	
PRIMB	PRIMBB	4.25	4.25	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.13
SACPI	SACPI	103.80	103.80	0	9/30/2017	9/30/2017	0	
SEK3	I08703M	-0.4490	-0.5990	0.15	4/6/2017	11/10/2017	218	
SONIO	SONIO/N	0.4644	0.4644	0	11/14/2017	11/14/2017	0	
SPGC	SPGCESTR	406.1929	406.1929	0	11/13/2017	11/13/2017	0	
TAVG6	TAVG6MD4	1.1750	1.1750	0	11/14/2017	11/14/2017	0	(Accuracy) TS-C.02.14
TAVGM	TAVGMLR	6.20	6.20	0	11/14/2017	11/14/2017	0	
THFX6	THFX6M	1.2425	1.2425	0	11/14/2017	11/14/2017	0	
TKIRF	TKIRFB10	1.456843	1.456843	0	2/11/2015	2/11/2015	0	
TKIRM	TKIRMY10	1.426644	1.426644	0	4/29/2015	4/29/2015	0	
TKM11	TKIRMY11	1.489690	1.489690	0	5/4/2016	5/4/2016	0	
TR01Y	H15T1Y	1.55	1.55	0	11/13/2017	11/13/2017	0	
TR03M	H15T3M	1.24	1.24	0	11/13/2017	11/13/2017	0	

Count: 26 rows

Pam to Export Index Comparison

Pam Id	BB Id	New Rate	Pam Rate	Rate Diff	New Rate Date	Pam Date	Date Difference	
TR10Y	H15T10Y	2.40	2.40	0	11/13/2017	11/13/2017	0	(Accuracy) TS-C.02.15
UKRPI	UKRPI	275.30	275.30	0	10/31/2017	10/31/2017	0	
URINU	URUIURUI	3.7044	3.7044	0	11/13/2017	11/13/2017	0	
USB3	USB3MTA	1.24	1.24	0	11/13/2017	11/13/2017	0	
UVR	UVR	252.0857	252.0857	0	11/13/2017	11/13/2017	0	
VLET	VLET91MD	4.40	4.40	0	9/5/2017	9/5/2017	0	(Accuracy) TS-C.02.16

Count: 6 rows

(Completeness) TS-B.04.1: There are 84 records in the report

IBM InfoSphere DataStage and QualityStage   Director

IBM

Project View Search Job Tools Help

CA-1404081 PAM to INDEX-S01.16

>Job name	Status	Started	On date	Last ran	On date	Elapsed time	Description
J001PamDataExtract	Finished (see log)	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:09	
J002CsDataExtract	Finished	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:04	
J002VarIdxReportTruncate	Compiled	01:22 PM	11/13/2014				j002_VarReportTruncate deletes previous days data from ...
J002VarIdxReportTruncate.Delete_Target	Finished	09:03 AM	12/1/2017	09:03 AM	12/1/2017		j002_VarReportTruncate deletes previous days data from ...
J003LookUpExtract	Finished	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:04	
J004CsAdjRateExtract	Compiled	01:22 PM	11/13/2014				
J005GenVarIndex	Finished (see log)	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:02	
J006GenVaradjIndex	Compiled	01:22 PM	11/13/2014				
J007InsertBBIdVarIdx	Finished (see log)	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:01	j002_VarReportTruncate deletes previous days data from ...
S001IndVarRatesMasterSeq	Finished	09:03 AM	12/1/2017	09:03 AM	12/1/2017	00:00:25	

CPP
- Jobs
  - CRS
  - DTS
  - ERM
  - IDR
  - RATING
  - Release
  - SMFINFO
  - Variable Ratings
  - Variable_Index_Rates
  - Variable_Ratings_Report
  - VendorData

ETL Job to build the data table ("TARGET TABLE") from which to create the report

(Type of Report) TS-A.01
Host server:
WLTVSPDSTAGE2.INVESTMENTS.AIG.NET

Job Status Detail

Server:
WLTVSPDSTAGE2.INVESTMEI

Project:
CPP

Job No:
130

Job name:
J005GenVarIndex

Invocation:

Wave Number:
3183

Status:
Finished (see log)

Started:
12/1/2017 9:03:29 AM

Elapsed:
00:00:02

Finished:
12/1/2017 9:03:31 AM

Close
Next
Previous
Copy
Help

Description:
```
Current job parameters:
$WORK_PATH=work/
$DATA_PATH=/data/CPP/data/
$VAR_INDEX_PATH=index_variable_rates/
$OUTPUT_PATH=output/
RPT_SEQ=34802
$CS_USER=vdp_batch
$CS_DSN=AIGMISCP.AIG.COM
$CS_PASSWD=********
$PAM_DSN=PAMPRD
$PAM_USER=vdp_batch
$PAM_PASSWD=********
```

Outloo...   input - D...   /data/AI...   ekamalra...   CLWTR   IDR   AIG_Mas...   CW_to_L...   txn_layo...   TXN_MA...   EKAMAL...   Citrix Ap...   Pam To ...   InfoSphe...   InfoSphe...   10:34 AM 12/1/2017

Toad for Oracle - [EKAMALRA@AIGMISCD.AIG.COM - Editor (New 1*)]

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

EKAMALRA@AIGMISCD.AIG.COM   EKAMALRA@IDWDEV.AIG.COM [1]   EKAMALRA@AIGMISCD.AIG.COM

Editor   Editor   Editor

<No Workspace selected>   Jump to... (Ctrl+J)

Desktop: SQL   EKAMALRA

New 1*
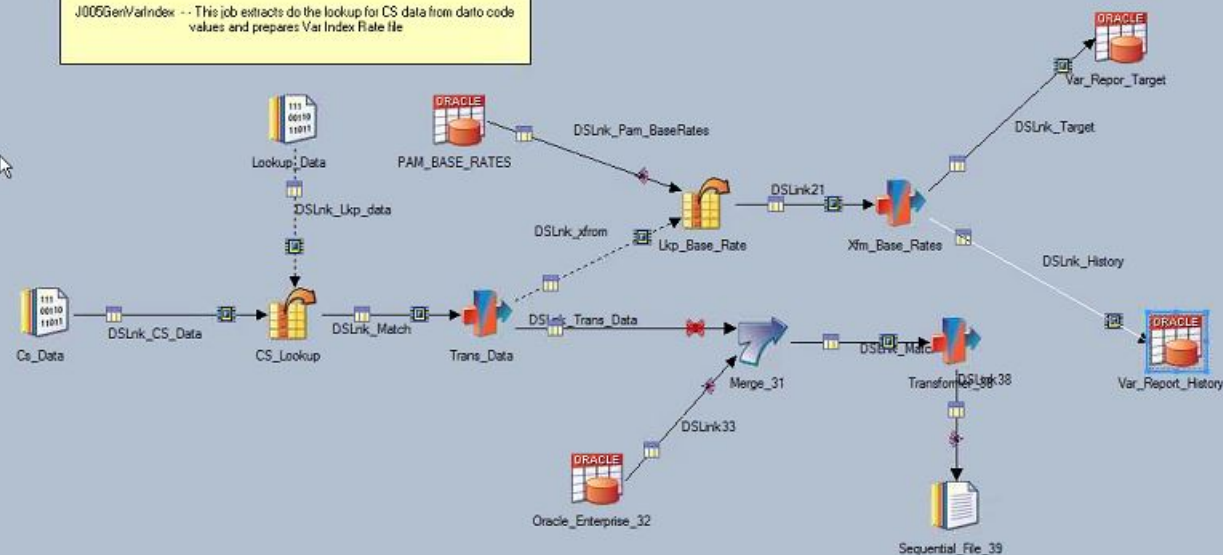
```
1    select* from  SECURITYDBO.VAR_INDEX_RPT_HIST@AIGMISCP_L  where   rpt_date ='14-Nov-2017' and rpt_seq =34727
```

(Type of Report) TS-A.03 Target Table to create Report = SECURITYDBO.VAR_INDEX_RPT_HIST

Popup Editor
Single Record Viewer...
Print...
Export Dataset...
Report...
Duplicate Row
Single Column Export...
Export to Flat File...
Filter Data...
Find Data...
Record Count...
Fix Column
Preview Column
Sort Columns
Appearance
Reset Columns
Row Select
Memory Sorting
Calculate Selected Cells
Size Columns

Data Grid

Messages   Data Grid   Trace   DBMS Output (disabled)   Query Viewer   Explain Plan   Script Output

RPT_NAME	RPT_DATE	PAM_ID	BB_ID	NEW_RATE	PAM_RATE	RATE_DIFF	NEW_RATE_DATE	PAM_DATE	DATE_DIFF	RPT_SEQ	UPDATE_DATE
VAR_REPORT	11/14/2017	LIBC3	CD0003M		1.1735	1.1735	0	5/31/2013	5/31/2013	0	34727	11/14/2017
VAR_REPORT	11/14/2017	LIB4M	US0004M		0.3171	0.3171	0	5/31/2013	5/31/2013	0	34727	11/14/2017
VAR_REPORT	11/14/2017	LIB7M	US0007M		0.46741	0.46741	0	5/31/2013	5/31/2013	0	34727	11/14/2017
VAR_REPORT	11/14/2017	CPIYO	CPI YOY		2.2	2.2	0	9/30/2017	9/30/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	NSERO	NSERO		6.78	6.78	0	10/29/2015	10/29/2015	0	34727	11/14/2017
VAR_REPORT	11/14/2017	CLCPI	COCPIYOY		4.05	4.05	0	10/31/2017	10/31/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	CNPIN	CNPINSAI		116.19	116.19	0	10/31/2017	10/31/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	BADLA	BADLARPP		22.1875	22.1875	0	11/10/2017	11/10/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	BZSEL	BZSELICA		7.4	7.4	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	EURL1	EUR001M		-0.371	-0.371	0	11/10/2017	11/10/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	EURL6	EUR006M		-0.275	-0.275	0	11/10/2017	11/10/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	TR10Y	H15T10Y		2.4	2.4	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	TR03M	H15T3M		1.24	1.24	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	GSCI	SPGCCIP		236.7033	236.7033	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	URINJ	URUIURUI		3.7044	3.7044	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	LIB1W	US0001W		1.2035	1.2035	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	LIBOR	US0003M		1.41586	1.41586	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	LIB12	US0012M		1.88428	1.88428	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	UVR	UVR		252.0857	252.0857	0	11/13/2017	11/13/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	SACPI	SACPI		103.8	103.8	0	9/30/2017	9/30/2017	0	34727	11/14/2017
VAR_REPORT	11/14/2017	EUO3M	EU0003M		0.06214	0.06214	0	11/28/2014	11/28/2014	0	34727	11/14/2017

9   154 msecs   Row 9 of 84 Total Rows   EKAMALRA@AIGMISCD.AIG.COM   Modified
Autocommit is OFF   CAPS NUM INS

TS-B.04.2 There are 84 rows in the Target table

From:	Vinas, John
Sent:	Friday, December 01, 2017 11:52 AM
To:	Nguyen, Hoangvinh
Cc:	Kamalraj, Edwingamalial
Subject:	FW: RE: PAM to Export Index Comparison
Attachments:	Variable_report.xlsx; PAM.xlsx; VendorFeed.xlsx
Categories:	Key Reports Testing

Regards,

John Vinas

John Vinas CISA, CIA, CICA, CTP

AIG

IT Governance Manager – Corporate Systems
2929 Allen Pkwy – 10th Floor
Houston, TX 77019
O: 713.831.2795
M: 281.753.7336

John.Vinas@aig.com | www.aig.com

From: Kamalraj, Edwingamalial
Sent: Friday, December 01, 2017 10:05 AM
To: Vinas, John ; AIGBP Audit Relationship Mgmt ; Priyanka Tope (US - Assurance) ; Hanrahan, James ; Ramirez, Liliana P
Cc: Lum, Allen B. ; Kostalos, Angelo ; Baronitis, Matt
Subject: RE: PAM to Export Index Comparison

Hi,

Pam Query:

select Trim(p0.basename) base_name,
p0.basedate base_date,

(Type of Report) TS-A.03 - Query to retrieve PAM data for Target Table

1

```
p0.baserate base_rate
from pam.pambase p0,
(select max(p1.basedate) mx_base_dt,p1.basename bs_name
from pam.pambase p1,
pam.pambasnm p2
where p2.active = 'Y'
and p1.basename = p2.basecode
group by p1.basename) qry
where p0.basename = qry.bs_name
and p0.basedate = qry.mx_base_dt
```

(Type of Report) TS-A.03 - Query to retrieve PAM data for Target Table

vendor feed:

```
select to_char(vf.security_alias) security_alias ,
vf.vendor_id ,
bb.PX_BID ,
nvl(trim( bb.MHIS_CLOSE_ON_PX),px_mid) as PX_MID ,
--px_mid,
bb.PX_ASK ,
--to_date( to_char(bb.effective_Date,'MM/DD/YYYY'),'MM/DD/YYYY') as effective_date,
decode(trim( bb.MHIS_CLOSE_ON_PX),null,to_date(bb.last_update_dt,'MM/DD/YYYY'),to_date( to_char(bb.effective_Date,'MM/DD/YYYY'),'MM/DD/YYYY'))as
last_update_dt,
--decode(bb.ticker,'CPURNSA',add_months(last_day(to_date(bb.last_update_dt,'MM/DD/YYYY'))+1,-1),to_date(bb.last_update_dt,'MM/DD/YYYY')) last_update_dt,
bb.ticker
from vendorfeed.security_vendor vf,
securitydbo.bb_schema bb
where vf.security_alias = bb.security_alias
and trim(vf.vendor_key) = 'INDEX'
and trim(vf.vendor) = 'BLOOMBERG'
and vf.security_alias not in (select security_alias from securitydbo.bb_schema bb
where nvl(trim(px_bid),'N.A.') = 'N.A.'
and nvl(trim(px_mid),'N.A.') = 'N.A.'
and nvl(trim(px_ask),'N.A.') = 'N.A.')
```

(Type of Report) TS-A.03 - Query to retrieve Vendor Feed data for Target Table

target_table/Staging table: SECURITYDBO.VAR_INDEX_RPT_HIST

(Type of Report) TS-A.03 - Target Table to create Report = SECURITYDBO.VAR_INDEX_RPT_HIST

(Accuracy) TS-C The data elements "Report Date", "PAM ID", "BB ID", "New Rate", "PAM Rate", "New Rate Date", "PAM Date" match with those in the report

	A	B	C	D	E	F	G	H	I	J	K	L	
1	RPT_NAME	RPT_DATE	PAM_ID	BB_ID	NEW_RAT	PAM_RAT	RATE_DIF	NEW_RATE_DATE	PAM_DATE	DATE_DIF	RPT_SEQ	UPDATE_DATE	
2	VAR_REPORT	11/14/2017 00:00:00	LIBC3	CD0003M	1	1	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	
3	VAR_REPORT	11/14/2017 00:00:00	LIB4M	US0004M	0	0	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	
4	VAR_REPORT	11/14/2017 00:00:00	LIB7M	US0007M	0	0	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.9
5	VAR_REPORT	11/14/2017 00:00:00	CPIYO	CPI YOY	2	2	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
6	VAR_REPORT	11/14/2017 00:00:00	NSERO	NSERO	7	7	0	10/29/2015 00:00:00	10/29/2015 00:00:00	0	34,727	11/14/2017 00:00:00	
7	VAR_REPORT	11/14/2017 00:00:00	CLCPI	COCPIYO	4	4	0	10/31/2017 00:00:00	10/31/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
8	VAR_REPORT	11/14/2017 00:00:00	CNPIN	CNPINSA	116	116	0	10/31/2017 00:00:00	10/31/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
9	VAR_REPORT	11/14/2017 00:00:00	BADLA	BADLARP	22	22	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
10	VAR_REPORT	11/14/2017 00:00:00	BZSEL	BZSELICA	7	7	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
11	VAR_REPORT	11/14/2017 00:00:00	EURL1	EUR001M	0	0	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
12	VAR_REPORT	11/14/2017 00:00:00	EURL6	EUR006M	0	0	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
13	VAR_REPORT	11/14/2017 00:00:00	TR10Y	H15T10Y	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.15
14	VAR_REPORT	11/14/2017 00:00:00	TR03M	H15T3M	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
15	VAR_REPORT	11/14/2017 00:00:00	GSCI	SPGCCIP	237	237	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
16	VAR_REPORT	11/14/2017 00:00:00	URINU	URUIURU	4	4	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
17	VAR_REPORT	11/14/2017 00:00:00	LIB1W	US0001W	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.8
18	VAR_REPORT	11/14/2017 00:00:00	LIBOR	US0003M	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
19	VAR_REPORT	11/14/2017 00:00:00	LIB12	US0012M	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
20	VAR_REPORT	11/14/2017 00:00:00	UVR	UVR	252	252	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
21	VAR_REPORT	11/14/2017 00:00:00	SACPI	SACPI	104	104	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
22	VAR_REPORT	11/14/2017 00:00:00	EU03M	EU0003M	0	0	0	11/28/2014 00:00:00	11/28/2014 00:00:00	0	34,727	11/14/2017 00:00:00	
23	VAR_REPORT	11/14/2017 00:00:00	SEK3	I08703M	0	-1	0	04/06/2017 00:00:00	11/10/2017 00:00:00	218	34,727	11/14/2017 00:00:00	
24	VAR_REPORT	11/14/2017 00:00:00	ARCOE	ARCECOE	8	8	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.1
25	VAR_REPORT	11/14/2017 00:00:00	LIBG3	BP0003M	1	1	0	11/13/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
26	VAR_REPORT	11/14/2017 00:00:00	BZDIO	BZDIOVR/	7	7	0	11/13/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
27	VAR_REPORT	11/14/2017 00:00:00	CNDR1	CNDR1Y	2	2	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
28	VAR_REPORT	11/14/2017 00:00:00	LIBE6	EE0006M	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
29	VAR_REPORT	11/14/2017 00:00:00	GBOT6	GBOTG6N	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.5
30	VAR_REPORT	11/14/2017 00:00:00	JGB10	JGBY10YF	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
31	VAR_REPORT	11/14/2017 00:00:00	JPY	JY0003M	0	0	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
32	VAR_REPORT	11/14/2017 00:00:00	KLIB3	KLIB3M	3	3	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.7
33	VAR_REPORT	11/14/2017 00:00:00	MEXIB	MXIBTIIE	7	7	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.11
34	VAR_REPORT	11/14/2017 00:00:00	PRIB6	PRIB06M	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
35	VAR_REPORT	11/14/2017 00:00:00	SONIO	SONIO/N	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
36	VAR_REPORT	11/14/2017 00:00:00	TAVGM	TAVGMLR	6	6	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
37	VAR_REPORT	11/14/2017 00:00:00	UKRPI	UKRPI	275	275	0	10/31/2017 00:00:00	10/31/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
38	VAR_REPORT	11/14/2017 00:00:00	MAKA5	MAKA5DA	1	1	0	12/08/2016 00:00:00	12/08/2016 00:00:00	0	34,727	11/14/2017 00:00:00	
39	VAR_REPORT	11/14/2017 00:00:00	TKM11	TKIRMY11	1	1	0	05/04/2016 00:00:00	05/04/2016 00:00:00	0	34,727	11/14/2017 00:00:00	
40	VAR_REPORT	11/14/2017 00:00:00	MEXTA	GCETAA9	7	7	0	11/07/2017 00:00:00	11/07/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
41	VAR_REPORT	11/14/2017 00:00:00	BBSW5	BBSW5M	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
42	VAR_REPORT	11/14/2017 00:00:00	BBSW1	BBSW1M	3	2	-1	09/24/2013 00:00:00	11/13/2017 00:00:00	1,511	34,727	11/14/2017 00:00:00	
43	VAR_REPORT	11/14/2017 00:00:00	CDOR2	CDOR02	1	1	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
44	VAR_REPORT	11/14/2017 00:00:00	LIBCM	CD0001M	1	1	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	
45	VAR_REPORT	11/14/2017 00:00:00	LIBC6	CD0006M	1	1	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	
46	VAR_REPORT	11/14/2017 00:00:00	LIB5M	US0005M	0	0	0	05/31/2013 00:00:00	05/31/2013 00:00:00	0	34,727	11/14/2017 00:00:00	
47	VAR_REPORT	11/14/2017 00:00:00	TKIRF	TKIRFB10	1	1	0	02/11/2015 00:00:00	02/11/2015 00:00:00	0	34,727	11/14/2017 00:00:00	
48	VAR_REPORT	11/14/2017 00:00:00	CPI-U	CPURNS/	247	247	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.3
49	VAR_REPORT	11/14/2017 00:00:00	12MTA	12MTA	1	1	0	10/31/2017 00:00:00	10/31/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
50	VAR_REPORT	11/14/2017 00:00:00	COF11	COF 11	1	1	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
51	VAR_REPORT	11/14/2017 00:00:00	MUWE	MUNIPSA	1	1	0	11/08/2017 00:00:00	11/08/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
52	VAR_REPORT	11/14/2017 00:00:00	ACERC	ACERCER	8	8	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
53	VAR_REPORT	11/14/2017 00:00:00	BZIPC	BZCLVLUI	4,861	4,861	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
54	VAR_REPORT	11/14/2017 00:00:00	CHUF	CHUF	26,641	26,641	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.01.3
55	VAR_REPORT	11/14/2017 00:00:00	EURL3	EUR003M	0	0	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
56	VAR_REPORT	11/14/2017 00:00:00	FEDL	FEDL01	1	1	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
57	VAR_REPORT	11/14/2017 00:00:00	TR01Y	H15T1Y	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
58	VAR_REPORT	11/14/2017 00:00:00	MXUDI	MXUDI	6	6	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.12
59	VAR_REPORT	11/14/2017 00:00:00	SPGC	SPGCEST	406	406	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
60	VAR_REPORT	11/14/2017 00:00:00	LIB1M	US0001M	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
61	VAR_REPORT	11/14/2017 00:00:00	LIB2M	US0002M	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
62	VAR_REPORT	11/14/2017 00:00:00	LIB6	US0006M	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
63	VAR_REPORT	11/14/2017 00:00:00	USB3	USB3MTA	1	1	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
64	VAR_REPORT	11/14/2017 00:00:00	VLET	VLET91M	4	4	0	09/05/2017 00:00:00	09/05/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.16
65	VAR_REPORT	11/14/2017 00:00:00	CACPI	CACPI	131	131	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
66	VAR_REPORT	11/14/2017 00:00:00	LIBGM	BP0001M	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
67	VAR_REPORT	11/14/2017 00:00:00	LIBG6	BP0006M	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.10
68	VAR_REPORT	11/14/2017 00:00:00	BZSLA	BZSELCA	9	9	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
69	VAR_REPORT	11/14/2017 00:00:00	LIBE3	EE0003M	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
70	VAR_REPORT	11/14/2017 00:00:00	EONIA	EONIA	0	0	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
71	VAR_REPORT	11/14/2017 00:00:00	HBOR3	HIHD03M	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
72	VAR_REPORT	11/14/2017 00:00:00	JIBA3	JIBA3M	7	7	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
73	VAR_REPORT	11/14/2017 00:00:00	JY06M	JY0006M	0	0	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.6
74	VAR_REPORT	11/14/2017 00:00:00	MAKAM	MAKAMAV	0	0	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
75	VAR_REPORT	11/14/2017 00:00:00	PRIB3	PRIB03M	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
76	VAR_REPORT	11/14/2017 00:00:00	PRIMB	PRIMBB	4	4	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.13
77	VAR_REPORT	11/14/2017 00:00:00	TAVG6	TAVG6MD	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.14
78	VAR_REPORT	11/14/2017 00:00:00	THFX6	THFX6M	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
79	VAR_REPORT	11/14/2017 00:00:00	LIB1D	US0O/N	1	1	0	11/14/2017 00:00:00	11/14/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
80	VAR_REPORT	11/14/2017 00:00:00	ISCPI	ISCPINM	100	100	0	09/30/2017 00:00:00	09/30/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
81	VAR_REPORT	11/14/2017 00:00:00	TKIRM	TKIRMY10	1	1	0	04/29/2015 00:00:00	04/29/2015 00:00:00	0	34,727	11/14/2017 00:00:00	
82	VAR_REPORT	11/14/2017 00:00:00	BBSW6	BBSW6M	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
83	VAR_REPORT	11/14/2017 00:00:00	BBSW3	BBSW3M	2	2	0	11/13/2017 00:00:00	11/13/2017 00:00:00	0	34,727	11/14/2017 00:00:00	(Accuracy) TS-C.02.2
84	VAR_REPORT	11/14/2017 00:00:00	CDOR1	CDOR01	1	1	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	
85	VAR_REPORT	11/14/2017 00:00:00	CDOR3	CDOR03	1	1	0	11/10/2017 00:00:00	11/10/2017 00:00:00	0	34,727	11/14/2017 00:00:00	

(Completeness) TS-B.04.3 There are 84 records found in the Target Table

	A
1	SQL Statement
2	select* from SECURITYDBO.VAR_INDEX_RPT_HIST@AIGMISCP_L where rpt_date ='14-Nov-2017' and rpt_seq =34727

(Completeness) TS-B
(Accuracy) TS-C.03
Query to retrieve data from Target Table (Previous Page)

	A	B	C
1	BASE_NA	BASE_DATE	BASE_RATE
2	CPI	07/25/2003 00:00:00	1
3	BBNZ3	11/17/2008 00:00:00	6
4	MON2	03/23/2009 00:00:00	11
5	MON1	10/15/2008 00:00:00	11
6	SELIC	11/30/2010 00:00:00	4
7	RHDB1	06/25/2012 00:00:00	0
8	RHDB2	06/25/2012 00:00:00	0
9	RHBC1	06/25/2012 00:00:00	0
10	RHBC2	06/25/2012 00:00:00	0
11	RHBC3	08/28/2013 00:00:00	0
12	RHBC4	08/28/2013 00:00:00	0
13	RHDB3	08/28/2013 00:00:00	0
14	RHJP4	08/28/2013 00:00:00	0
15	RHDB4	08/28/2013 00:00:00	0
16	RHJP5	08/28/2013 00:00:00	0
17	LIBCM	05/31/2013 00:00:00	1
18	LIBC3	05/31/2013 00:00:00	1
19	LIBC6	05/31/2013 00:00:00	1
20	LIB4M	05/31/2013 00:00:00	0
21	LIB5M	05/31/2013 00:00:00	0
22	LIB7M	05/31/2013 00:00:00	0
23	TKIRF	02/11/2015 00:00:00	1
24	NSERO	10/29/2015 00:00:00	7
25	12MTA	10/31/2017 00:00:00	1
26	CLCPI	10/31/2017 00:00:00	4
27	COF11	09/30/2017 00:00:00	1
28	CNPIN	10/31/2017 00:00:00	116
29	AUCPI	12/31/2016 00:00:00	110
30	CPIYO	10/31/2017 00:00:00	2
31	CPI-U	10/31/2017 00:00:00	247
32	US06M	07/29/2016 00:00:00	1
33	SORF3	11/04/2016 00:00:00	1
34	SORF6	11/04/2016 00:00:00	1
35	TR10Y	11/29/2017 00:00:00	2
36	TR01Y	11/29/2017 00:00:00	2
37	TR03M	11/29/2017 00:00:00	1
38	MUWE	11/29/2017 00:00:00	1
39	ARCOE	11/30/2017 00:00:00	8
40	LIBGM	11/30/2017 00:00:00	0
41	LIBG3	11/30/2017 00:00:00	1
42	LIBG6	11/30/2017 00:00:00	1
43	BZDIO	11/29/2017 00:00:00	7
44	BZSLA	11/30/2017 00:00:00	9
45	CDOR1	11/29/2017 00:00:00	1
46	CDOR2	11/29/2017 00:00:00	1
47	CDOR3	11/29/2017 00:00:00	1
48	BZIPM	11/30/2017 00:00:00	3
49	SEK3	11/29/2017 00:00:00	-1
50	VLET	09/05/2017 00:00:00	4
51	EU03M	11/28/2014 00:00:00	0
52	CNDR1	11/30/2017 00:00:00	2
53	LIBE3	11/30/2017 00:00:00	0
54	LIBE6	11/30/2017 00:00:00	0

(Type of Report) TS-A.03 - Results of Query to retrieve PAM data for Target Table (pg. 1)

	A	B	C
55	EONIA	11/29/2017 00:00:00	0
56	GBOT6	11/30/2017 00:00:00	0
57	HBOR3	11/30/2017 00:00:00	1
58	JGB10	11/30/2017 00:00:00	0
59	JIBA3	11/30/2017 00:00:00	7
60	JPY	11/29/2017 00:00:00	0
61	JY06M	11/29/2017 00:00:00	0
62	KLIB3	11/30/2017 00:00:00	3
63	MAKAM	11/30/2017 00:00:00	0
64	MEXIB	11/30/2017 00:00:00	7
65	PRIB3	11/30/2017 00:00:00	1
66	PRIB6	11/30/2017 00:00:00	1
67	PRIMB	11/30/2017 00:00:00	4
68	SONIO	11/30/2017 00:00:00	0
69	TAVG6	11/30/2017 00:00:00	1
70	TAVGM	11/30/2017 00:00:00	6
71	THFX6	11/30/2017 00:00:00	1
72	LIB1D	11/30/2017 00:00:00	1
73	ACERC	11/30/2017 00:00:00	8
74	BADLA	11/29/2017 00:00:00	23
75	BZIPC	11/30/2017 00:00:00	4,881
76	BZSEL	11/30/2017 00:00:00	7
77	CHUF	11/30/2017 00:00:00	26,731
78	EURL1	11/29/2017 00:00:00	0
79	EURL3	11/29/2017 00:00:00	0
80	EURL6	11/29/2017 00:00:00	0
81	FEDL	11/29/2017 00:00:00	1
82	MXUDI	11/30/2017 00:00:00	6
83	GSCI	11/30/2017 00:00:00	234
84	SPGC	11/30/2017 00:00:00	402
85	ISCPI	10/31/2017 00:00:00	101
86	URINU	11/30/2017 00:00:00	4
87	LIB1M	11/30/2017 00:00:00	1
88	LIB1W	11/30/2017 00:00:00	1
89	LIB2M	11/30/2017 00:00:00	1
90	LIBOR	11/30/2017 00:00:00	1
91	LIB6	11/30/2017 00:00:00	2
92	LIB12	11/30/2017 00:00:00	2
93	UVR	11/30/2017 00:00:00	252
94	CACPI	10/31/2017 00:00:00	131
95	SACPI	10/31/2017 00:00:00	104
96	UKRPI	10/31/2017 00:00:00	275
97	MAKA5	12/08/2016 00:00:00	1
98	TKM11	05/04/2016 00:00:00	1
99	TKIRM	04/29/2015 00:00:00	1
100	USB3	11/27/2017 00:00:00	1
101	BBSW6	11/30/2017 00:00:00	2
102	BBSW5	11/30/2017 00:00:00	2
103	BBSW3	11/30/2017 00:00:00	2
104	BBSW1	11/30/2017 00:00:00	2
105	MEXTA	11/28/2017 00:00:00	7

	A
1	SQL Statement

2	select Trim(p0.basename) base_name,
	    p0.basedate base_date,
	    p0.baserate base_rate
	from pam.pambase p0,
	    (select max(p1.basedate) mx_base_dt,p1.basename bs_name
	     from pam.pambase p1,
	       pam.pambasnm p2
	     where p2.active = 'Y'
	      and p1.basename = p2.basecode
	    group by p1.basename) qry
	where p0.basename = qry.bs_name
	  and p0.basedate = qry.mx_base_dt

	A	B	C	D	E	F	G
1	SECURITY_ALIAS	VENDOR_ID	PX_BID	PX_MID	PX_ASK	LAST_UPDATE_DT	TICKER
2	331080	IX4422893-0	1888.800000	1900	1906.500000	11/30/2017 00:00:00	FAZ7
3	255545	EI09SPX	2033.590000	2038.25	2042.490000	11/12/2014 00:00:00	SPX
4	366248	NI817190			-.318000	11/30/2017 00:00:00	EE0006M
5	366221	NI373125			1.951690	11/30/2017 00:00:00	US0012M
6	568655	IX17202082-0-BF57	232.300000	233.52	233.300000	09/30/2014 00:00:00	SPX 12 C1800
7	504724	NI534841		7.400000		11/30/2017 00:00:00	BZSELICA
8	366216	NI373116			1.487380	11/30/2017 00:00:00	US0003M
9	407663	NI373114			1.206880	11/30/2017 00:00:00	US0001W
10	366246	NI8026191	3.030000	3.030000	3.030000	12/31/2008 00:00:00	BBOR6M
11	411995	IX434577-0	-2.583300	-2.5833	-2.583300	04/15/2014 00:00:00	EUBS5
12	412022	IX346247-0	-59.300000	-56.1	-55.375000	04/15/2014 00:00:00	JYBS9
13	330426	IX3460842-0	1795.000000	1794	1795.500000	12/01/2017 00:00:00	TPZ7
14	366227	NI379176		.830000		11/30/2017 00:00:00	PRIB06M
15	366233	NI523790	1.790000	1.740000	1.690000	11/30/2017 00:00:00	BBSW3M
16	499454	NI379965		-.301000		11/29/2017 00:00:00	EONIA
17	594854	IX14279545-0-52DF	1.250000	1.3	1.500000	11/28/2014 00:00:00	SPX 12 P1850
18	412023	IX329485-0	-59.750000	-57.5	-55.750000	04/15/2014 00:00:00	JYBS10
19	547123	IX17202082-0-FAFA	449.000000	449.300000	449.600000	10/23/2014 00:00:00	SPX 12 C1625
20	412016	IX785774-0	1.300000	1.3	1.300000	04/15/2014 00:00:00	BPBS30
21	411990	IX434575-0	-4.800000	-3	-1.000000	04/15/2014 00:00:00	EUBS4
22	407665	NI373121			.512150	05/31/2013 00:00:00	US0008M
23	366232	NI514571		.729000		09/30/2017 00:00:00	COF 11
24	411989	IX435909-0	-3.100000	-2.1	-1.100000	04/15/2014 00:00:00	EUBS8
25	412027	IX329473-0	-16.750000	-15	-12.875000	04/15/2014 00:00:00	JYBS1
26	412003	IX329475-0	-24.625000	-22.5	-20.750000	04/15/2014 00:00:00	JYBS2
27	407845	IX597743-0	2.258000	2.268	2.263000	04/15/2014 00:00:00	USSWAP7
28	529302	NI18831977		1.426644		04/29/2015 00:00:00	TKIRMY10
29	407847	IX272449-0	3.161000	3.166	3.167000	04/15/2014 00:00:00	USSWAP15
30	574313	IX19384541-0-D2DF	170.900000	171.150000	171.400000	09/08/2014 00:00:00	SPX 6 C1850
31	411997	IX446707-0	-6.300000	-3.2	-.100000	04/15/2014 00:00:00	BPBS12
32	547126	IX17202082-0-84BF	381.300000	379.07	381.500000	10/31/2014 00:00:00	SPX 12 C1650
33	261969	IX2039242-0-A440	0.150000	0.225000	0.300000	12/01/2006 00:00:00	SXZ+LJ
34	412024	IX422517-0	-58.100000	-56.3	-54.750000	04/15/2014 00:00:00	JYBS12
35	591985	IX17202087-0-5DAE	12.900000	14.150000	15.400000	04/29/2015 00:00:00	SPX 12 P1550
36	412014	IX1296595-0	-4.400000	-1.85	.700000	04/15/2014 00:00:00	BPBS9
37	412020	IX434579-0	-4.500000	-2.9	-1.000000	04/15/2014 00:00:00	EUBS7
38	496637	NI867577		252.1174		11/30/2017 00:00:00	UVR
39	366250	NI817900		1.304000		11/29/2017 00:00:00	CDOR01
40	366252	NI817902		1.405000		11/29/2017 00:00:00	CDOR03
41	519677	NI534868		7.390000		11/29/2017 00:00:00	BZDIOVRA
42	366205	NI1262157			3.430000	11/30/2017 00:00:00	KLIB3M
43	580242	IX15615949-0-B593	122.300000	124.09	125.000000	05/13/2014 00:00:00	SPX 6 C1775
44	411996	IX446709-0	-8.500000	-4.5	-.500000	04/15/2014 00:00:00	BPBS15
45	411865	IX434569-0	-4.750000	-2.25	.250000	04/15/2014 00:00:00	EUBS2
46	277421	IX2933395-0	3022.000000	2995	3033.000000	09/12/2016 00:00:00	VGZ6
47	366245	NI7910698		3.7141		11/30/2017 00:00:00	URUIURUI
48	315309	IX4128836-0	1710.300000	1738.4	1742.200000	09/11/2017 00:00:00	FAU7
49	412018	IX329483-0	-56.000000	-53.3	-52.000000	04/15/2014 00:00:00	JYBS7
50	407849	IX296036-0	3.450200	3.454	3.454800	04/15/2014 00:00:00	USSWAP30
51	366237	NI525678			.521380	11/30/2017 00:00:00	BP0003M
52	587006	IX14279541-0-A100	12.700000	12.2	12.900000	09/30/2014 00:00:00	SPX 12 C2050
53	407844	IX264179-0	1.724000	1.7305	1.729000	04/15/2014 00:00:00	USSWAP5
54	593543	IX14279545-0-7136	0.150000	.25	0.400000	11/28/2014 00:00:00	SPX 12 P1600
55	568526	NI25249522		1.489690		05/04/2016 00:00:00	TKIRMY11

	A	B	C	D	E	F	G
56	366231	NI379972			-.274000	11/29/2017 00:00:00	EUR006M
57	257360	IX2817982-0		N.A.	307.500000	04/25/2006 00:00:00	QZJ6
58	412012	IX329479-0	-40.910000	-38.875	-37.000000	04/15/2014 00:00:00	JYBS4
59	517791	NI993468	116.190000	116.190000	116.190000	10/31/2017 00:00:00	CNPINSAI
60	411999	IX330525-0	-2.000000	0	2.000000	04/15/2014 00:00:00	BPBS2
61	412026	IX330523-0	-1.700000	-.2	1.300000	04/15/2014 00:00:00	BPBS1
62	315670	IX3944940-0	3443.000000	3447	3444.000000	09/08/2017 00:00:00	VGU7
63	366228	NI379363		6.780000		10/29/2015 00:00:00	NSERO
64	315630	IX4128828-0	2488.000000	2487.5	2488.250000	09/11/2017 00:00:00	ESU7
65	366212	NI360092			1.183210	12/01/2017 00:00:00	HIHD03M
66	477161	NI529822		7.150000		11/28/2017 00:00:00	GCETAA91
67	277398	IX2772220-0	741.400000	741.550000	741.700000	12/12/2006 00:00:00	PTZ6
68	525549	NI259246		104.100000		10/31/2017 00:00:00	SACPI
69	411994	IX487001-0	-3.300000	-.75	1.800000	04/15/2014 00:00:00	BPBS6
70	300437	IX3941479-0	1752.800000	1758.6	1760.000000	06/12/2017 00:00:00	FAM7
71	407666	NI373122			.550800	05/31/2013 00:00:00	US0009M
72	494817	NI15655392		100.600000		10/31/2017 00:00:00	ISCPINM
73	412025	IX422519-0	-53.875000	-51.5	-49.875000	04/15/2014 00:00:00	JYBS15
74	498835	NI1318705		275.300000		10/31/2017 00:00:00	UKRPI
75	412000	IX434585-0	-3.300000	-1.5	.500000	04/15/2014 00:00:00	EUBS15
76	497574	NI8991633		8.259966		11/30/2017 00:00:00	ACERCER
77	366247	NI817187			-.381710	11/30/2017 00:00:00	EE0003M
78	286183	EI09SPTSX60	951.180000	952.05	954.210000	11/30/2017 00:00:00	SPTSX60
79	366203	NI10547511		4881.25		11/30/2017 00:00:00	BZCLVLUE
80	257359	IX2891278-0	16677.000000	16678.500000	16680.000000	04/26/2006 00:00:00	HIJ6
81	268790	IX2385361-0-9EA0	202.200000	203.100000	204.000000	11/28/2006 00:00:00	SZP+FE
82	466781	NI11828425		234.3454		11/30/2017 00:00:00	SPGCCIP
83	477157	NI374593			.062140	11/28/2014 00:00:00	EU0003M
84	366213	NI360323		6.200000		12/01/2017 00:00:00	TAVGMLR
85	575408	IX19384546-0-6772	14.500000	14.650000	14.800000	12/26/2014 00:00:00	SPX 6 P1575
86	330880	IX2771944-0	2640.400000	2647.9	2641.400000	11/30/2017 00:00:00	SPZ7
87	589531	IX14279545-0-220B	0.450000	.6	0.700000	11/28/2014 00:00:00	SPX 12 P1725
88	366206	NI250921		2.000000		10/31/2017 00:00:00	CPI YOY
89	366230	NI379969			-.329000	11/29/2017 00:00:00	EUR003M
90	366238	NI525681			.590880	11/30/2017 00:00:00	BP0006M
91	573499	IX19820518-0-57A0		1.1	1.600000	02/11/2014 00:00:00	SPG4P
92	412004	IX434587-0	-2.300000	-.75	.800000	04/15/2014 00:00:00	EUBS20
93	543208	NI1271163		5.886896		11/30/2017 00:00:00	MXUDI
94	366222	NI374491			1.052000	05/31/2013 00:00:00	CD0001M
95	466780	NI252302	130.900000	130.900000	130.900000	10/31/2017 00:00:00	CACPI
96	366209	NI315793		1.610000		11/29/2017 00:00:00	H15T1Y
97	499445	NI8731900		9.233572		11/30/2017 00:00:00	BZSELCA
98	366223	NI374494			1.173500	05/31/2013 00:00:00	CD0003M
99	562966	IX14279541-0-84BF	416.200000	416.500000	416.800000	11/26/2014 00:00:00	SPX 12 C1650
100	407842	IX264175-0	.952000	.9445	.957000	04/15/2014 00:00:00	USSWAP3
101	366226	NI379175		.740000		11/30/2017 00:00:00	PRIB03M
102	366240	NI540064		.280000		09/30/2016 00:00:00	FEDSOPEN
103	366251	NI817901		1.350000		11/29/2017 00:00:00	CDOR02
104	411992	IX434581-0	-2.800000	-1.8	-.800000	04/15/2014 00:00:00	EUBS10
105	596864	IX21033362-0-A100	66.900000	66.4	67.500000	11/28/2014 00:00:00	SPX 3 C2050
106	407668	NI373124			.639400	05/31/2013 00:00:00	US0011M
107	411863	IX434573-0	-3.500000	-2.8	-1.800000	04/15/2014 00:00:00	EUBS3
108	412010	IX330527-0	-2.100000	-.1	1.900000	04/15/2014 00:00:00	BPBS3
109	366214	NI373113			1.371880	11/30/2017 00:00:00	US0001M
110	366220	NI373120			.467410	05/31/2013 00:00:00	US0007M

	A	B	C	D	E	F	G
111	371843	NI315799		2.090000		11/29/2017 00:00:00	H15T5Y
112	586563	IX21280154-0-5480	1.200000	1.55	1.400000	07/31/2014 00:00:00	SPQ4P
113	366239	NI527257		1.500000		12/01/2017 00:00:00	CNDR1Y
114	412009	IX435907-0	-4.700000	-3	-1.000000	04/15/2014 00:00:00	EUBS6
115	282888	IX3131345-0	1857.000000	N.A.		12/01/2006 00:00:00	BLZ6
116	412019	IX330535-0	-3.800000	-2.3	-.800000	04/15/2014 00:00:00	BPBS10
117	523778	NI378870			7.125000	11/30/2017 00:00:00	JIBA3M
118	407662	NI7117729			1.180000	11/30/2017 00:00:00	US00O/N
119	301093	IX3537062-0	3550.000000	3543	3551.000000	06/07/2017 00:00:00	VGM7
120	579019	IX14279545-0-4B31	1.550000	1.75	2.300000	05/13/2014 00:00:00	SPX 12 P1175
121	366243	NI7683551		8.259965		11/30/2017 00:00:00	ARCECOES
122	366217	NI373117			.317100	05/31/2013 00:00:00	US0004M
123	366210	NI315797		1.290000		11/29/2017 00:00:00	H15T3M
124	411993	IX435911-0	-2.900000	-1.9	-.900000	04/15/2014 00:00:00	EUBS9
125	574526	IX17821142-0-04BF	20.600000	21.600000	22.600000	11/14/2013 00:00:00	SPX 3 P1650
126	563055	IX14279541-0-9847	366.300000	366.600000	366.900000	11/25/2014 00:00:00	SPX 12 C1700
127	366207	NI252823	246.663000	246.663000	246.663000	10/31/2017 00:00:00	CPURNSA
128	366215	NI373115			1.435380	11/30/2017 00:00:00	US0002M
129	314865	IX3116698-0	1586.500000	1595	1589.000000	09/05/2017 00:00:00	TPU7
130	481169	NI895224	-.444000			11/30/2017 00:00:00	GBOTG6M
131	477163	NI992990	1.285000	1.285000	1.285000	11/27/2017 00:00:00	USB3MTA
132	407848	IX272451-0	3.337000	3.342	3.343000	04/15/2014 00:00:00	USSWAP20
133	561589	IX14279545-0-4062	0.500000	0.550000	0.600000	10/30/2014 00:00:00	SPX 12 P1475
134	412005	IX329477-0	-33.125000	-30.75	-29.125000	04/15/2014 00:00:00	JYBS3
135	412013	IX330531-0	-2.000000	-.5	1.000000	04/15/2014 00:00:00	BPBS5
136	407664	NI7219002			.171130	05/31/2013 00:00:00	US0002W
137	411998	IX446711-0	-6.300000	-4.8	-3.300000	04/15/2014 00:00:00	BPBS20
138	578873	IX14279545-0-2DE5	1.100000	1.375000	1.650000	05/12/2014 00:00:00	SPX 12 P1100
139	407846	IX264183-0	2.746000	2.751	2.751000	04/15/2014 00:00:00	USSWAP10
140	366253	NI891414		4.250000		11/30/2017 00:00:00	PRIMBB
141	255219	IX2634794-0	706.300000	706.600000	706.900000	06/09/2006 00:00:00	RRM6
142	589530	IX19512159-0	1146.900000	1146.6	1147.100000	09/15/2014 00:00:00	RTAU4
143	541326	IX14279545-0-2316	0.350000	.5	0.450000	10/31/2014 00:00:00	SPX 12 P1400
144	411864	IX434567-0	-2.100000	-1.15	-.200000	04/15/2014 00:00:00	EUBS1
145	366242	NI563654		-.449000		04/06/2017 00:00:00	I08703M
146	268791	IX2385361-0-9D60	247.400000	248.300000	249.200000	10/26/2006 00:00:00	SPT+FO
147	587197	NI10143956		.120000		11/30/2017 00:00:00	MAKAMAVG
148	366234	NI523796	1.890000	1.840000	1.790000	11/30/2017 00:00:00	BBSW5M
149	585029	IX19515030-0-D2DF	117.200000	118.5	117.400000	06/30/2014 00:00:00	SPX 9 C1850
150	494816	NI821124		22.937500		11/29/2017 00:00:00	BADLARPP
151	504891	NI17241578		.650000		12/08/2016 00:00:00	MAKA5DAY
152	596272	IX21033362-0-B488	32.700000	34.3	33.300000	12/31/2014 00:00:00	SPX 3 C2100
153	366202	NI10142050		1.1645		12/01/2017 00:00:00	THFX6M
154	571757	IX14880633-0-3B80	0.850000	.85		02/13/2014 00:00:00	SPH4P
155	477162	NI1317898		.4623		11/30/2017 00:00:00	SONIO/N
156	485146	NI16555490		4.400000		09/05/2017 00:00:00	VLET91MD
157	256876	IX2702839-0	1050.000000	1050.250000	1050.500000	04/26/2006 00:00:00	QCJ6
158	407843	IX264177-0	1.367000	1.3675	1.372000	04/15/2014 00:00:00	USSWAP4
159	255875	IX2812296-0	462.700000	462.725000	462.750000	04/18/2006 00:00:00	EOJ6
160	255717	IX2372374-0	675.000000	N.A.		06/14/2006 00:00:00	RLM6
161	577217	IX17188518-0	1824.000000	1824.25	1824.000000	01/23/2014 00:00:00	ESH4
162	589534	IX18527688-0	1411.500000	1416.7	1421.800000	09/15/2014 00:00:00	FAU4
163	412029	IX422523-0	-43.250000	-41	-39.250000	04/15/2014 00:00:00	JYBS20
164	529627	NI18082232		1.456843		02/11/2015 00:00:00	TKIRFB10
165	579024	IX14279545-0-5EB9	2.400000	2.4	2.850000	05/13/2014 00:00:00	SPX 12 P1225

	A	B	C	D	E	F	G
166	570221	NI523784	2.615	2.565	2.515	09/24/2013 00:00:00	BBSW1M
167	366236	NI525672			.492810	11/30/2017 00:00:00	BP0001M
168	366219	NI373119			1.668000	11/30/2017 00:00:00	US0006M
169	366208	NI315792		2.370000		11/29/2017 00:00:00	H15T10Y
170	590351	IX14279541-0-DDAE	485.100000	486.3	487.000000	11/12/2014 00:00:00	SPX 12 C1550
171	586730	IX19515030-0-F9EF	56.700000	55.9	57.300000	08/29/2014 00:00:00	SPX 9 C1950
172	286177	EI09SMI	9334.390000	9318.77	9339.490000	11/30/2017 00:00:00	SMI
173	407841	IX264173-0	.514000	.5095	.519000	04/15/2014 00:00:00	USSWAP2
174	412001	IX434583-0	-3.600000	-1.55	.500000	04/15/2014 00:00:00	EUBS12
175	366225	NI374546			-.016000	11/30/2017 00:00:00	JY0003M
176	407667	NI373123			.590250	05/31/2013 00:00:00	US0010M
177	590358	IX14279541-0-CA26	511.600000	507	511.800000	10/31/2014 00:00:00	SPX 12 C1500
178	366229	NI379807		1.062890		10/31/2017 00:00:00	12MTA
179	255043	IX2325843-0	15320.000000	15330.000000	15340.000000	06/07/2006 00:00:00	NXM6
180	477158	NI379966			-.371000	11/29/2017 00:00:00	EUR001M
181	412015	IX329481-0	-47.750000	-45.75	-43.750000	04/15/2014 00:00:00	JYBS5
182	411991	IX434593-0	-2.300000	-.75	.800000	04/15/2014 00:00:00	EUBS30
183	466782	NI1438486		.06		12/01/2017 00:00:00	JGBY10YR
184	411988	IX330529-0	-2.000000	-.09	1.910000	04/15/2014 00:00:00	BPBS4
185	366211	NI332078		1.160000		11/29/2017 00:00:00	FEDL01
186	481170	NI13868515		402.4922		11/30/2017 00:00:00	SPGCESTR
187	563419	IX14279541-0-BF57	181.300000	181.550000	181.800000	09/24/2014 00:00:00	SPX 12 C1800
188	412028	IX1089974-0	-30.500000	-28	-26.500000	04/15/2014 00:00:00	JYBS30
189	366218	NI373118			.367260	05/31/2013 00:00:00	US0005M
190	466783	NI374549			.016500	11/30/2017 00:00:00	JY0006M
191	590356	IX14279541-0-B69E	399.200000	401.200000	403.200000	10/14/2014 00:00:00	SPX 12 C1450
192	489553	NI527255		26731.12		11/30/2017 00:00:00	CHUF
193	412021	IX346245-0	-58.000000	-54.7	-54.125000	04/15/2014 00:00:00	JYBS8
194	255873	IX2029108-0	4869.000000	4870.500000	4872.000000	06/15/2006 00:00:00	XPM6
195	412002	IX1296591-0	-3.900000	-1.4	1.100000	04/15/2014 00:00:00	BPBS8
196	366244	NI7692934		1.175000		12/01/2017 00:00:00	TAVG6MD4
197	366249	NI817810		1.543000		11/30/2017 00:00:00	LIBMB06M
198	331074	IX4422877-0	2641.000000	2648	2641.250000	11/30/2017 00:00:00	ESZ7
199	300074	IX2913336-0	1592.000000	1597	1594.500000	06/06/2017 00:00:00	TPM7
200	366224	NI374497			1.385000	05/31/2013 00:00:00	CD0006M
201	366235	NI523799	1.965000	1.915000	1.865000	11/30/2017 00:00:00	BBSW6M
202	412017	IX346243-0	-52.500000	-49.5	-48.750000	04/15/2014 00:00:00	JYBS6
203	255357	IX2765563-0	1562.000000	1562.375000	1562.750000	06/09/2006 00:00:00	NQM6
204	499672	NI541126	4.050000	4.050000	4.050000	10/31/2017 00:00:00	COCPIYOY
205	592587	IX20333484-0-5DAE	53.000000	58.600000	64.200000	04/22/2015 00:00:00	SPX 12 P1550
206	587005	IX14279541-0-8D78	32.200000	31.9	32.700000	09/30/2014 00:00:00	SPX 12 C2000
207	412007	IX330533-0	-3.000000	-1	1.000000	04/15/2014 00:00:00	BPBS7
208	255879	IX2812356-0	11562.000000	11564.500000	11567.000000	04/18/2006 00:00:00	IBJ6
209	477160	NI530453		7.391100		11/30/2017 00:00:00	MXIBTIIE
210	366241	NI552613		.970000		11/29/2017 00:00:00	MUNIPSA
211	593334	IX14279541-0-973C	21.100000	21	21.600000	09/30/2014 00:00:00	SPX 12 C2025

	A
1	SQL Statement

2	select to_char(vf.security_alias) security_alias ,
	   vf.vendor_id ,
	  bb.PX_BID ,
	  nvl(trim(bb.MHIS_CLOSE_ON_PX),px_mid) as PX_MID ,
	
	  bb.PX_ASK ,
	
	  decode(trim(bb.MHIS_CLOSE_ON_PX),null,to_date(bb.last_update_dt,'MM/DD/YYYY'),to_date(
	to_char(bb.effective_Date,'MM/DD/YYYY'),'MM/DD/YYYY'))as last_update_dt,
	
	  bb.ticker
	from vendorfeed.security_vendor @AIGMISCP_L vf,
	  securitydbo.bb_schema@AIGMISCP_L bb
	where vf.security_alias = bb.security_alias
	and trim(vf.vendor_key) = 'INDEX'
	and trim(vf.vendor) = 'BLOOMBERG'
	and vf.security_alias not in (select security_alias from securitydbo.bb_schema@AIGMISCP_L bb
	  where nvl(trim(px_bid),'N.A.') = 'N.A.'
	  and nvl(trim(px_mid),'N.A.') = 'N.A.'
	  and nvl(trim(px_ask),'N.A.') = 'N.A.')

(Type of Report) TS-A.03 - Query to retrieve Vendor Feed data for Target Table
(Previous 4 pages)