

2019 McCracken Customer Conference

REPORTING

MAC Sub-committee

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PGIM



Objective

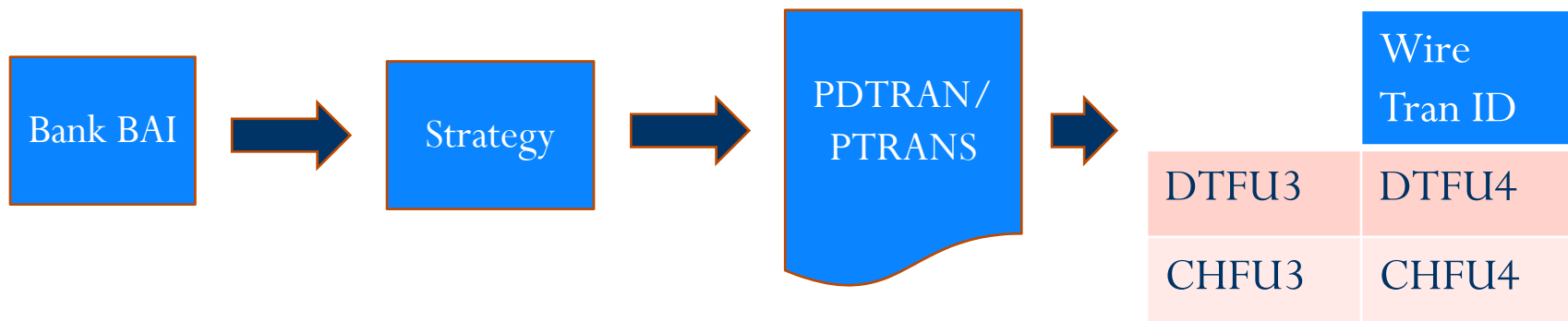
- Discuss how customers use Strategy files/table to extract data for internal reporting
 - Transaction Table (PDTRAN/PTRAN)
 - Investor Daily Balance (PIDBNR/PDBNR)
 - Amortization Schedule (PAMORTSCH)

Rules of Engagement

- Due to customers' internal compliance requirements and propriety processes, details about specific reports and data elements cannot be discussed
- The conversation should be limited to Strategy core tables and fields
- Any sample data shown in slides are edited to be more generalized and is not a complete presentation of data

Transaction Table (PDTRANS/PTRANS)

Leveraging unused fields in Strategy PDRTAN/PTRANS to efficiently complete reconciliation of receipts accounts



Sample Daily Reconciliation

DTFU3

Bank Credits	Money Movement (Y/N)	Transaction Type	LoadID	Amount Source	Ledger Debits
31,847.13	N	Credit	557382	Wire	(31,847.13)
32,935.33	N	Credit	557474	Wire	(32,935.33)
77,133.67	N	Credit	557469	Lockbox	(77,133.67)
58,663,346.00	N	Credit	557490	Wire	(58,663,346.00)
6,393,495.63	N	Credit	557510	Wire	(6,393,495.63)
56,544.00	N	Credit	557516	Check	(56,544.00)
1,044,235.00	N	Credit	557442	Wire	
27,736.83	N	Credit	557475	Wire	(27,736.83)

Investor Daily Balance (PIDBNR/PDBNR)

- Business Need
 - Fees and accounting accruals calculated on agricultural loans
 - Curtailments, draws, and capitalizations
 - Accounting accruals calculated on payment-in-kind (PIK) loans
 - Multicurrency unrealized and realized gains/loss calculations
- Fund Accounting

Sample Accrual and Fees Calculation

AccruDate	Basis	DaysInMonth	DailyInterest	DailyServiceFee	PaymentsDate	AccruStatus	BookToLedger	BasisNumarator	BasisDenominator
20190305	B66	31	7909.9345	98.6604	0	Eamed	No	31	360
20190306	B66	31	7882.3096	98.6604	0	Eamed	No	31	360
20190307	B66	31	7882.3096	98.6604	0	Eamed		31	360
20190308	B66	31	7882.3096	98.6604	0	Eamed		31	360
20190309	B66	31	7882.3096	98.6604	0	Eamed		31	360
20190310	B66	31	7882.3096	98.6604	0	Eamed		31	360

Σ *Daily*



CurrentPeriodAccrued	PaidForAccruedDays	PaidForAccrued	AccrualStatus	TotalDaysAccrued	TotalAccrued	NumberofDaysUnemed	UnEmed
164954.1682000000000000	0	0.00		31	164954.1682000000000000	0	0.000000

Amortization Schedule (PAMORTSCH)

- Business Need
 - Valuations – Price and market value calculations
 - Cashflow calculations including future payments and draws
 - Bond cash flows and fee schedules
 - Swaps and hedge analysis
 - Cash –management waterfalls
 - Prepayment premium calculations