

Referential Tables

Analyst

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	AnalystID	int		X	
Analyst Code	NameSort	varchar(50)			X
Analyst Name	NameLine1	varchar(50)			
ID of Log Information	LogID	int	X		

AssetType

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	AssetTypeID	int		X	
AssetType Code	AssetType	varchar(25)			X
Description	Description	varchar(50)			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
ID of Log Information	LogID	int	X		

BusinessUnit

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	BusinessUnitID	int		X	
Business Unit Code	BusUnit	varchar(50)			X
Description	Description	varchar(50)			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
ID of Log Information	LogID	int	X		

Country

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	CountryID	int		X	
Country Code	Code	varchar(50)			X
Name	ShortName	varchar(50)			
Description	Description	varchar(50)			
Economic Currency	EconomicCurrency	int	X		
Sovereign Currency	SovereignCurrency	int	X		
ID of Log Information	LogID	int	X		

Custodian

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	CustodianID	int		X	
Custodian Code	Code	varchar(50)			X
Description	NameLine1	varchar(50)			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
ID of Log Information	LogID	int	X		

CustodianAccount

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	CustodianAccountID	int		X	
Geneva Code	Code	varchar(30)			X
Description	NameLine1	varchar(50)			
Custodian	Custodian	varchar(50)	X		
Account Number	AccountNumber	varchar(50)			
Is Hot Issue	HotIssueFlag	int			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
ID of Log Information	LogID	int	X		

Industry

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	IndustryID	int		X	
Industry Code	Code	varchar(40)			X
Description	Description	varchar(40)			
Sector Code	SectorID	int	X		
User Defined Field 1	UserDef1	varchar(10)			
User Defined Field 2	UserDef2	varchar(10)			
User Defined Field 3	UserDef3	varchar(10)			
User Defined Field 4	UserDef4	varchar(10)			
User Defined Field 5	UserDef5	varchar(10)			
ID of Log Information	LogID	int	X		

Investment

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	InvestmentID	int		X	
Investment	InvestCode	varchar(50)			X-1
Description	Description	text			
Pricing Factor	PricingFactor	decimal(18,0)			
Trading Factor	TradingFactor	decimal(18,0)			
Conversion Factor	ConversionFactor	decimal(18,0)			
Active Date	ActiveDate	smalldatetime			
Inactive Date	InactiveDate	smalldatetime			
CUSIP Identifier	Cusip	varchar(15)			X-2
Market Ticker	Ticker	varchar(40)			
SEDOL Identifier	Sedol	varchar(15)			X-3
ISIN Identifier	Isin	varchar(15)			X-4
Alternate ID 1	AltKey1	varchar(50)			
Alternate ID 2	AltKey2	varchar(50)			
Alternate ID 3	AltKey3	varchar(50)			
Alternate ID 4	AltKey4	varchar(50)			
Alternate ID 5	AltKey5	varchar(50)			
IDC Code	IDCCode	varchar(50)			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
User Defined Field 6	UserDef6	varchar(50)			
User Defined Field 7	UserDef7	varchar(50)			
User Defined Field 8	UserDef8	varchar(50)			
User Defined Field 9	UserDef9	varchar(50)			
User Defined Field 10	UserDef10	varchar(50)			
Bifurcation Currency	BifurcationCurrencyID	int	X		
Risk Currency	RiskCurrencyID	int	X		
Income Currency	IncomeCurrencyID	int	X		
Principal Currency	PrincipalCurrencyID	int	X		
Price Crossing Currency	PriceCrossingCurrencyID	int	X		

Issue Country	IssueCountryID	int	X		
Primary Exchange	Exchange	varchar(50)			
Price Denomination	PriceDenomination	varchar(50)			
Industry	IndustryID	int	X		
Geneva Investment Object Type	GenevaInvestmentObjectType	varchar(50)			
Asset Type	AssetTypeID	int	X		
Investment Type	InvestmentTypeID	int	X		
Analyst	AnalystID	int	X		
Trader	TraderID	int	X		
Issuer	IssuerID	int	X		
ID of Log Information	LogID	int	X		

InvestmentType

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	InvestmentTypeID	int		X	
InvestmentType Code	InvestType	varchar(10)			X
Description	Description	varchar(30)			
User Defined Field 1	UserDef1	varchar(10)			
User Defined Field 2	UserDef2	varchar(10)			
User Defined Field 3	UserDef3	varchar(10)			
User Defined Field 4	UserDef4	varchar(10)			
User Defined Field 5	UserDef5	varchar(10)			
ID of Log Information	LogID	int	X		

Issuer

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	IssuerID	int		X	
Industry Code	Code	varchar(40)			X
Description	Description	varchar(40)			
ID of Log Information	LogID	int	X		

Portfolio

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	PortfolioID	int		X	
Portfolio Code	NameSort	varchar(40)			X
Description	NameLine1	varchar(50)			
Management Firm	ManagementFirm	varchar(50)			
Manager	ManagerID	int	X		
Account Number	AccountNumber	varchar(50)			
External Reference Number	ExternalRefNum	varchar(50)			
Tax ID	TaxId	varchar(50)			
Start Date	InceptionDate	smalldatetime			
End Date	TerminationDate	smalldatetime			
Country	Country	int	X		
Working Currency	WorkingCurrency	int	X		
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(50)			
User Defined Field 3	UserDef3	varchar(50)			
User Defined Field 4	UserDef4	varchar(50)			
User Defined Field 5	UserDef5	varchar(50)			
ID of Log Information	LogID	int	X		

Manager

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	ManagerID	int		X	
Manager Code	NameSort	varchar(40)			X
Manager Name	NameLine1	varchar(40)			
ID of Log Information	LogID	int	X		

MediumOfExchange

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID from Investment	InvestmentID	int	X	X	
Investment Code	InvestCode	varchar(50)			X
ID of Log Information	LogID	int	X		

Sector

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	SectorID	int		X	
Sector Code	Code	varchar(30)			X
Description	Description	varchar(40)			
ID of Log Information	LogID	int	X		

SubBusinessUnit

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	SubBusUnitID	int		X	
Sub-Business Unit Code	SubBusUnit	varchar(25)			X
Parent Business Unit ID	BusUnitID	int	X		
Description	Description	varchar(50)			
User Defined Field 1	UserDef1	varchar(50)			
User Defined Field 2	UserDef2	varchar(10)			
User Defined Field 3	UserDef3	varchar(10)			
User Defined Field 4	UserDef4	varchar(10)			
User Defined Field 5	UserDef5	varchar(10)			
ID of Log Information	LogID	int	X		

Strategy

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	StrategyID	int		X	
Strategy Code	Strategy	varchar(25)			X
Parent Sub-Business Unit ID	SubBusUnitID	int	X		
Description	Description	varchar(50)			
User Defined Field 1	UserDef1	varchar(10)			
User Defined Field 2	UserDef2	varchar(10)			
User Defined Field 3	UserDef3	varchar(10)			
User Defined Field 4	UserDef4	varchar(10)			
User Defined Field 5	UserDef5	varchar(10)			
ID of Log Information	LogID	int	X		

Trader

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	TraderID	int		X	
Trader Code	NameSort	varchar(40)			X
Trader Name	NameLine1	varchar(40)			
ID of Log Information	LogID	int	X		

Non-Referential Tables**DailyPerformance**

This table will contain day-to-day changes in the fields below. A sum of all rows across a date range will provide an accurate G/L, R/E and P/L picture.

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	DailyPerformanceID	bigint		X	
TradeDate	AsOfDate	smalldatetime			X
Portfolio	PortfolioID	int	X		X
Legal Entity	FundLegalEntity	varchar(20)	X		
Custodian Account	CustodianAccountID	int	X		X
Long / Short	LS	varchar(10)			X
Strategy	StrategyID	int	X		X
Investment	InvestmentID	int	X		X
Currency	CcyID	int	X		
Share Quantity	EndQty	float			
Local Total Market Price	LMarketValue	float			
Book Total Market Price	BMarketValue	float			
Local Total Cost	LTotCost	float			
Book Total Cost	BTotCost	float			
Local Unrealized Gain/Loss due to Price change	LPriceUnrealGL	float			
Book Unrealized Gain/Loss due to Price change	BPriceUnrealGL	float			
Book Unrealized Gain/Loss due to FX change	BFXUnrealGL	float			
Local Unrealized Gain/Loss due to FX change	LPriceRealGL	float			
Book Realized Gain/Loss due to Price change	BPriceRealGL	float			
Book Realized Gain/Loss due to FX change	BFXRealGL	float			
Local Revenue/Expense due to Interest	LInterest	float			
Book Revenue/Expense due to Interest	BInterest	float			
Local Revenue/Expense due to Dividends	LDividend	float			
Book Revenue/Expense due to Dividends	BDividend	float			
Local Revenue/Expense due to Other Items	LOther	float			
Book Revenue/Expense due to Other Items	BOther	float			
Local Profit/Loss Total	LTotGL	float			
Book Profit/Loss Total	BTotGL	float			
Realized Short Term Gain/Loss due to Price change	RealPriceSTGL	float			
Realized Long Term Gain/Loss due to Price change	RealPriceLTGL	float			
Realized Short Term Gain/Loss due to FX change	RealCurrLTGL	float			
Realized Long Term Gain/Loss due to FX change	RealCurrSTGL	float			
ID of Log Information	LogID	int	X		

Tax Lot

This table will only contain open tax lots for a given day. This will allow you to determine current positions and unrealized gain/loss, but not realized.

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	TaxLotID	bigint		X	
As of Date	AsOfDate	smalldatetime			
Settlement Date	SettleDate	smalldatetime			
Portfolio	PortfolioID	int	X		
Custodian Account	CustodianAccountID	int	X		
Long / Short	LS	varchar(10)			
Strategy	StrategyID	int	X		
Investment	InvestmentID	int	X		
Currency	Ccy	int	X		
Tax Lot ID	TaxID	varchar(50)			
Tax Lot Open Date	TaxLotDate	smalldatetime			
Share Quantity	EndQty	float			
Local Total Market Price	EndLMktPrice	float			
Book Total Market Price	EndBMktPrice	float			
Local Total Cost	EndLCost	float			

Book Total Cost	EndBCost	float	
Pricing Factor	PriFact	float	
Trade Factor	TrdFact	float	
ID of Log Information	LogID	int	X

Trade

This table pulls trades from the AGA, and does not include derived data. To be used for automated transactions, such as accrued interested, this table must be generated from a BIS run.

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Geneva Transaction ID	Number	bigint		X	
Trade Date	EventDate	smalldatetime			X
Comments	Comments	varchar(50)			
User Defined Transaction ID 1	UserTranId1	varchar(50)			
User Defined Transaction ID 2	UserTranId2	varchar(50)			
User Defined Field	UserDefField1	varchar(50)			
Settlement Date	SettleDate	smalldatetime			
Actual Settlement Date	ActualSettleDate	smalldatetime			
User Defined Date 1	UserDefDate1	smalldatetime			
User Defined Date 2	UserDefDate2	smalldatetime			
Event Status	EventStatus	varchar(50)			
Event Description	EventDesc	varchar(50)			
Portfolio	PortfolioID	int	X		X
Investment	InvestmentID	int	X		X
Custodian Account	LocationAccountID	int	X		X
Strategy	StrategyID	int	X		X
Quantity	Quantity	decimal(18,0)			
Description	Description	varchar(50)			
Trade FX	tradeFX	decimal(18,0)			
Tax Lot ID	TaxId	bigint			
Net Cash Amount (Purchase Accrued Interest)	NetCashAmount	decimal(18,0)			
Dollar Amount	Amount	decimal(18,0)			
Broker	Broker	varchar(50)	X		
Local Currency	CounterInvestment	varchar(10)	X		
Transaction Type	EventType	varchar(50)			X
Local Price	Price	decimal(18,0)			
Net Counter Amount	NetCounterAmount	decimal(18,0)			
Purchase/Sold Accrued Interested	PurchSoldAI	decimal(18,0)			
Total Commission	TotCommission	decimal(18,0)			
SEC Fee Amount	SecFeeAmount	decimal(18,0)			
Trader	TraderID	int	X		
Manager	ManagerID	int	X		
Analyst	AnalystID	int	X		
Price Denomination	PriceDenomination	int	X		
Factor	Factor	decimal(18,0)			
Percent	Prcnt	decimal(18,0)			
Book Amount	BookAmount	decimal(18,0)			
Knowledge Date	KnowledgeDate	smalldatetime			
Net Investment Amount	NetInvestmentAmount	decimal(18,0)			
Original Face	OriginalFace	decimal(18,0)			
Price FX Denomination	PriceFXDenomination	varchar(10)	X		
Dirty Priced	DirtyPriceFlag	bit	X		
ID of Log Information	LogID	int	X		

Import Tables**ImportMetadata**

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	LogID	int		X	
Date of Import	ImportDate	datetime			
Start Date	StartDate	smalldatetime			
End Date	EndDate	smalldatetime			
Load Type	LoadType	varchar(50)			

ImportProfile

Data Desc	Variable Name	Variable Type	Foreign Key	Primary Key	Unique Constraint
Unique Row ID	LogID	int		X	
Table Name	TableName	varchar(20)			
Number of Inserts	inserts	int			
Number of Updates	updates	int			
Number of Rejects	rejects	int			
RSL Run time (sec)	rsl_duration	float			
SQL Load Run time (sec)	import_duration	float			