Factset Fundamental Issuer Mapping from BAML Identifier

Drop table #ML\_FDS\_Sec\_Xref\_v2

GO

-- Step 1: Map Bonds in ML Index to Bonds in FDS

-- a) By Isin

select a.Cusip ML\_Cusip,

a.ISINnumber ML\_Isin,

a.SecDesc ML\_Sec\_Desc,

a.Ticker ML\_Ticker,

edm.factset\_entity\_id,

edm.cusip FDS\_Cusip,

edm.isin FDS\_Isin,

edm.Security\_Name FDS\_Sec\_Name,

edm.Issue\_Type FDS\_Issue\_Type

into #ML\_FDS\_Sec\_Xref\_v2

from GFI.dbo.BOAIDXsHLDGS a

left join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on a.ISINnumber = edm.Isin and termination\_date is null --Or i.Cusip9 = edm.Cusip)

where a.IdxDate = '2013-03-31' and a.IndexName = 'H0A0' and a.FaceValueLOC>249

-- b) by Cusip

update x

Set x.factset\_entity\_id = edm.factset\_entity\_id

, x.FDS\_Cusip = edm.Cusip

, x.FDS\_Isin = edm.Isin

, x.FDS\_Sec\_Name = edm.Security\_Name

, x.FDS\_Issue\_Type = edm.Issue\_Type

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on x.ML\_Cusip = left(edm.Cusip,8) and edm.termination\_date is null

where x.FDS\_Cusip is null

GO

-- Step 2: Get ultimate parent factset id

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add factset\_ultimate\_parent\_entity\_id Char(8)

GO

Update x

Set x.factset\_ultimate\_parent\_entity\_id = es.factset\_ultimate\_parent\_entity\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

/\*

Update x

Set x.factset\_ultimate\_parent\_entity\_id = isnull(es.factset\_ultimate\_parent\_entity\_id, x.factset\_entity\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

\*/

Go

-- Step 3: Need to link the entity id's to the 'perm sec id' in order to key into the tables with financials.

-- Use the FF\_BASIC table to link entity\_id to perm\_sec\_id for both the company and its ultimate parent.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add fs\_perm\_sec\_id varchar(20)

GO

Update x

Set x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_entity\_id = d.factset\_entity\_id

Update x

Set x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

where x.fs\_perm\_sec\_id is null

/\*

Update x

Set x.ult\_fs\_perm\_sec\_id = isnull(d.fs\_perm\_sec\_id,x.fs\_perm\_sec\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

\*/

Go

-- Step 4: Get total assets

-- Start with Quarterly tables.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add date date,

ff\_assets float, ff\_net\_debt float, ff\_debt float,

ff\_ebitda\_oper float, ff\_int\_exp\_tot float, ff\_int\_exp\_debt float, ff\_int\_exp\_net float,

ff\_debt\_ebitda\_oper float, secured\_debt float

Update x

Set x.date = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.date) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

update x

set x.ff\_assets = a.ff\_assets, -- q

x.ff\_debt = a.ff\_debt, -- q

x.ff\_int\_exp\_tot = e.ff\_int\_exp\_tot, -- ltm

x.ff\_int\_exp\_net = c.ff\_int\_exp\_net, -- ltm

x.ff\_net\_debt = b.ff\_net\_debt, -- q

x.ff\_ebitda\_oper = c.ff\_ebitda\_oper, -- ltm

-- x.ff\_debt\_ebitda\_oper = b.ff\_debt\_ebitda\_oper -- q

-- x.ff\_int\_exp\_debt = e.ff\_int\_exp\_debt, -- ltm

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 a on x.fs\_perm\_sec\_id = a.fs\_perm\_sec\_id and x.date = a.date

join FDS\_DataFeeds.ff\_v2.ff\_basic\_der\_qf\_v2 b on a.fs\_perm\_sec\_id=b.fs\_perm\_sec\_id and a.date = b.date

join FDS\_DataFeeds.ff\_v2.ff\_basic\_der\_ltm\_v2 c on b.fs\_perm\_sec\_id= c.fs\_perm\_sec\_id and b.date = c.date

join FDS\_DataFeeds.ff\_v2.ff\_advanced\_der\_ltm\_v2 d on c.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id and c.date = d.date

join FDS\_DataFeeds.ff\_v2.ff\_basic\_ltm\_v2 e on d.fs\_perm\_sec\_id= e.fs\_perm\_sec\_id and d.date = e.date

Drop table #ML\_FDS\_Sec\_Xref\_v2

GO

-- Step 1: Map Bonds in ML Index to Bonds in FDS

-- a) By Isin

select a.Cusip ML\_Cusip,

a.ISINnumber ML\_Isin,

a.SecDesc ML\_Sec\_Desc,

a.Ticker ML\_Ticker,

edm.factset\_entity\_id,

edm.cusip FDS\_Cusip,

edm.isin FDS\_Isin,

edm.Security\_Name FDS\_Sec\_Name,

edm.Issue\_Type FDS\_Issue\_Type

into #ML\_FDS\_Sec\_Xref\_v2

from GFI.dbo.BOAIDXsHLDGS a

left join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on a.ISINnumber = edm.Isin and termination\_date is null --Or i.Cusip9 = edm.Cusip)

where a.IdxDate = '2013-03-31' and a.IndexName = 'H0A0' and a.FaceValueLOC>249

-- b) by Cusip

update x

Set x.factset\_entity\_id = edm.factset\_entity\_id

, x.FDS\_Cusip = edm.Cusip

, x.FDS\_Isin = edm.Isin

, x.FDS\_Sec\_Name = edm.Security\_Name

, x.FDS\_Issue\_Type = edm.Issue\_Type

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on x.ML\_Cusip = left(edm.Cusip,8) and edm.termination\_date is null

where x.FDS\_Cusip is null

GO

-- Step 2: Get ultimate parent factset id

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add factset\_ultimate\_parent\_entity\_id Char(8)

GO

Update x

Set x.factset\_ultimate\_parent\_entity\_id = es.factset\_ultimate\_parent\_entity\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

/\*

Update x

Set x.factset\_ultimate\_parent\_entity\_id = isnull(es.factset\_ultimate\_parent\_entity\_id, x.factset\_entity\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

\*/

Go

-- Step 3: Need to link the entity id's to the 'perm sec id' in order to key into the tables with financials.

-- Use the FF\_BASIC table to link entity\_id to perm\_sec\_id for both the company and its ultimate parent.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add fs\_perm\_sec\_id varchar(20) , ult\_fs\_perm\_sec\_id varchar(20)

GO

Update x

Set x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_entity\_id = d.factset\_entity\_id

Update x

Set x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

/\*

Update x

Set x.ult\_fs\_perm\_sec\_id = isnull(d.fs\_perm\_sec\_id,x.fs\_perm\_sec\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

\*/

Go

-- Step 4: Get the latest date for which there is an annual report for the company and its ultimate parent.

-- Can key into the annual financials table FF\_BASIC\_AF using the fs\_perm\_sec\_id, first for the company itself, then for its ultimate parent.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add bas\_af\_ff\_fpnc numeric(6,0), bas\_qf\_ff\_fpnc numeric(6,0),

bas\_saf\_ff\_fpnc numeric(6,0), bas\_ltm\_ff\_fpnc numeric(6,0),

ult\_bas\_af\_ff\_fpnc numeric(6,0), ult\_bas\_qf\_ff\_fpnc numeric(6,0),

ult\_bas\_saf\_ff\_fpnc numeric(6,0), ult\_bas\_ltm\_ff\_fpnc numeric(6,0)

GO

Update x

Set x.bas\_af\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_qf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_saf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_ltm\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_ltm\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

-- ultimate perm\_sec

Update x

Set x.ult\_bas\_af\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.ult\_bas\_saf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.ult\_bas\_qf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.ult\_bas\_ltm\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_ltm\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

select \*

from #ML\_FDS\_Sec\_Xref\_v2

-- Step 5: determine is there is full or limited coverage from the annual financials table FF\_BASIC\_AF

-- Check the field ff\_coverage, keying into the right record, by using the perm\_sec\_id and latest report date from steps 3 and 4.

-- Do this for both the comppany and its ultimate parent

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add bas\_af\_ff\_coverage char(1), bas\_qf\_ff\_coverage char(1), bas\_saf\_ff\_coverage char(1),

ult\_bas\_af\_ff\_coverage char(1), ult\_bas\_qf\_ff\_coverage char(1), ult\_bas\_saf\_ff\_coverage char(1)

Update x

Set x.bas\_af\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas on x.fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_af\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.bas\_qf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas on x.fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_qf\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.bas\_saf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas on x.fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_saf\_ff\_fpnc = bas.ff\_fpnc

Go

-- ultimate

Update x

Set x.ult\_bas\_af\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_af\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.ult\_bas\_qf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_qf\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.ult\_bas\_saf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_saf\_ff\_fpnc = bas.ff\_fpnc

Go

select \*

from #ML\_FDS\_Sec\_Xref\_v2 x

--\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Drop table #ML\_FDS\_Sec\_Xref\_v2

GO

-- Step 1: Map Bonds in ML Index to Bonds in FDS

-- a) By Isin

select a.Cusip ML\_Cusip,

a.ISINnumber ML\_Isin,

a.SecDesc ML\_Sec\_Desc,

a.Ticker ML\_Ticker,

edm.factset\_entity\_id,

edm.cusip FDS\_Cusip,

edm.isin FDS\_Isin,

edm.Security\_Name FDS\_Sec\_Name,

edm.Issue\_Type FDS\_Issue\_Type

into #ML\_FDS\_Sec\_Xref\_v2

from GFI.dbo.BOAIDXsHLDGS a

left join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on a.ISINnumber = edm.Isin and termination\_date is null --Or i.Cusip9 = edm.Cusip)

where a.IdxDate = '2013-03-31' and a.IndexName = 'H0A0' and a.FaceValueLOC>249

-- b) by Cusip

update x

Set x.factset\_entity\_id = edm.factset\_entity\_id

, x.FDS\_Cusip = edm.Cusip

, x.FDS\_Isin = edm.Isin

, x.FDS\_Sec\_Name = edm.Security\_Name

, x.FDS\_Issue\_Type = edm.Issue\_Type

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.edm\_v1.edm\_security\_entity\_map edm

on x.ML\_Cusip = left(edm.Cusip,8) and edm.termination\_date is null

where x.FDS\_Cusip is null

GO

-- Step 2: Get ultimate parent factset id

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add factset\_ultimate\_parent\_entity\_id Char(8)

GO

Update x

Set x.factset\_ultimate\_parent\_entity\_id = es.factset\_ultimate\_parent\_entity\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

/\*

Update x

Set x.factset\_ultimate\_parent\_entity\_id = isnull(es.factset\_ultimate\_parent\_entity\_id, x.factset\_entity\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.dcs\_v1.dcs\_entity\_structure es on es.factset\_entity\_id = x.factset\_entity\_id

\*/

Go

-- Step 3: Need to link the entity id's to the 'perm sec id' in order to key into the tables with financials.

-- Use the FF\_BASIC table to link entity\_id to perm\_sec\_id for both the company and its ultimate parent.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add fs\_perm\_sec\_id varchar(20) , ult\_fs\_perm\_sec\_id varchar(20)

GO

Update x

Set x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_entity\_id = d.factset\_entity\_id

Update x

Set x.ult\_fs\_perm\_sec\_id = isnull(d.fs\_perm\_sec\_id,x.fs\_perm\_sec\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

/\*

Update x

Set x.ult\_fs\_perm\_sec\_id = isnull(d.fs\_perm\_sec\_id,x.fs\_perm\_sec\_id)

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_v2 d on x.factset\_ultimate\_parent\_entity\_id = d.factset\_entity\_id

\*/

Go

-- Step 4: Get the latest date for which there is an annual report for the company and its ultimate parent.

-- Can key into the annual financials table FF\_BASIC\_AF using the fs\_perm\_sec\_id, first for the company itself, then for its ultimate parent.

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add ff\_fpnc numeric(6,0), bas\_af\_ff\_fpnc numeric(6,0), bas\_qf\_ff\_fpnc numeric(6,0),

bas\_saf\_ff\_fpnc numeric(6,0), bas\_ltm\_ff\_fpnc numeric(6,0)

GO

Update x

Set x.ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_af\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_saf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_qf\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

Update x

Set x.bas\_ltm\_ff\_fpnc = d.report\_date

from #ML\_FDS\_Sec\_Xref\_v2 x

join (

select bas.fs\_perm\_sec\_id, max(bas.ff\_fpnc) report\_date

from FDS\_DataFeeds.ff\_v2.ff\_basic\_ltm\_v2 bas

where bas.ff\_fpnc <= '201212' and bas.ff\_fpnc >= '201201'

group by bas.fs\_perm\_sec\_id

) d on x.ult\_fs\_perm\_sec\_id = d.fs\_perm\_sec\_id

Go

-- Step 5: determine is there is full or limited coverage from the annual financials table FF\_BASIC\_AF

-- Check the field ff\_coverage, keying into the right record, by using the perm\_sec\_id and latest report date from steps 3 and 4.

-- Do this for both the comppany and its ultimate parent

Alter Table #ML\_FDS\_Sec\_Xref\_v2 Add af\_ff\_coverage char(1), qf\_ff\_coverage char(1), saf\_ff\_coverage char(1)

GO

Update x

Set x.af\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

join FDS\_DataFeeds.ff\_v2.ff\_basic\_af\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_af\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.qf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_qf\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.bas\_qf\_ff\_fpnc = bas.ff\_fpnc

Go

Update x

Set x.saf\_ff\_coverage = bas.ff\_coverage

from #ML\_FDS\_Sec\_Xref\_v2 x

left join FDS\_DataFeeds.ff\_v2.ff\_basic\_saf\_v2 bas on x.ult\_fs\_perm\_sec\_id = bas.fs\_perm\_sec\_id and x.saf\_ff\_coverage = bas.ff\_fpnc

Go

select

from FDS\_DataFeeds.ff\_v2.ff\_basic\_der\_ltm\_v2 bdl

select \*

from #ML\_FDS\_Sec\_Xref\_v2 x