banksimdbdr.eastus.cloudapp.azure.com Documentation

banksimdb03

Server banksimdb-dr.eastus.cloudapp.azure.com

Author Keeny

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Databases (1)

• 🗐 banksimdb03

Server Properties

Property	Value		
Product	Microsoft SQL Server		
Version	16.0.4135.4		
Language	English		
Platform NT x64			
Edition	Developer Edition (64-bit)		
Engine Edition	3 (Enterprise)		
Processors	2		
OS Version	6.2 (9200)		
Physical Memory	3082		
Is Clustered	False		
Root Directory	C:\		
Collation	SQL_Latin1_General_CP1_CI_AS		

Server Settings

Property	Value	
Default data file path	/var/opt/mssql/data/	
Default backup file path	/var/opt/mssql/data	
Default log file path	/var/opt/mssql/data/	
Recovery Interval (minutes)	0	
Default index fill factor	0	
Default backup media retention	0	
Compress Backup	False	

Advanced Server Settings

Property	Value
Locks	0
Nested triggers enabled	True
Allow triggers to fire others	True
Default language	English

Network packet size	4096
Default fulltext language LCID	1033
Two-digit year cutoff	2049
Remote login timeout	10
Cursor threshold	-1
Max text replication size	65536
Parallelism cost threshold	5
Max degree of parallelism	0
Min server memory	16
Max server memory	2147483647
Scan for startup procs	False
Transform noise words	False
CLR enabled	False
Blocked process threshold	0
Filestream access level	False
Optimize for ad hoc workloads	False
CLR strict security	True

☐ User databases		

Databases (1)

• 🗐 banksimdb03

目 banksimdb03 Database

Database Properties

Property	Value	
SQL Server Version	Max	
Compatibility Level	SQL Server 2017	
Last backup time	-	
Last log backup time	-	
Creation date	Aug 29 2024	
Users	6	
Database Encryption Enabled	False	
Database Encryption Algorithm	None	
Database size	144.00 MB	
Unallocated space	63.01 MB	

Database Options

Property	Value		
Compatibility Level 140			
Database collation	SQL_Latin1_General_CP1_CI_AS		
Restrict access	MULTI_USER		
Is read-only	False		
Auto close	False		
Auto shrink	False		
Database status	ONLINE		
In standby	False		
Cleanly shutdown	False		
Supplemental logging enabled	False		
Snapshot isolation state	ON		
Read committed snapshot on	True		
Recovery model	FULL		
Page verify option	CHECKSUM		
Auto create statistics	True		
Auto update statistics	True		
Auto update statistics asynchronously	False		
ANSI NULL default	False		
ANSI NULL enabled	False		
ANSI padding enabled	False		

ANSI warnings enabled	False
Arithmetic abort enabled	False
Concatenating NULL yields NULL	False
Numeric roundabort enabled	False
Quoted Identifier On	False
Recursive triggers enabled	False
Close cursors on commit	False
Local cursors by default	False
Fulltext enabled	True
Trustworthy	False
Database chaining	False
Forced parameterization	False
Master key encrypted by server	False
Published	False
Subscribed	False
Merge published	False
Is distribution database	False
Sync with backup	False
Service broker GUID	8efd7b07-5a96-46b6-9deb-6fe8c2500cce
Service broker enabled	True
Date correlation	False
CDC enabled	False
Encrypted	False
Honor broker priority	False
Default language	English
Default fulltext language LCID	1033
Nested triggers enabled	True
Transform noise words	False
Two-digit year cutoff	2049
Containment	NONE
Target recovery time	120
Database owner	bacpac_user

Files

Name	Туре	Size	Maxsize	Autogrowth	File Name
banksimdb03	Data	72.00 MB	unlimited	64.00 MB	/var/opt/mssql/data/banksimdb03_Primary.mdf
banksimdb03_log	Log	72.00 MB	2048.00 GB	64.00 MB	/var/opt/mssql/data/banksimdb03_Primary.ldf

■ Tables

Objects

Name
core.Calendar
core.TableLoadMonitoring
core.TableLoadTarget
creditriskdb.BackOffice_Loan
creditriskdb.BackOffice_Repo
creditriskdb.Client
creditriskdb.ClientPTF
creditriskdb.ClientRating
creditriskdb.CollatData
creditriskdb.Commodity
creditriskdb.Crypto
creditriskdb.Dataset
creditriskdb.ETF
creditriskdb.FXRates
creditriskdb.Limit
creditriskdb.MarketProduct
creditriskdb.MasterContract
creditriskdb.MasterProductData
creditriskdb.RatingMoves
creditriskdb.RatingRef
creditriskdb.RiskStatus
creditriskdb.Stock
creditriskdb.TransactionsExposure
PoseManagement.Client
PoseManagement.ClientPTF
PoseManagement.ClientTradePositions
PoseManagement.CollatData
PoseManagement.EODClientRepoPositions
PoseManagement.EODClientTradePositions
PoseManagement.FXRates
PoseManagement.LoanTrades
PoseManagement.RepoTrades
PoseManagement.Stock
PoseManagement.Trades

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables

TradeBooking.AuthorizedClients	
TradeBooking.LoanTrades	
TradeBooking.Positions	
TradeBooking.RepoTrades	
TradeBooking.Trades	

■ [core].[Calendar]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	20
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
ID	int	4	NULL allowed
BusinessDate	date	3	NULL allowed
CurrentDate	bit	1	NULL allowed
Comment	varchar(255)	255	NULL allowed

SQL Script

```
CREATE TABLE [core].[Calendar]

(
[ID] [int] NULL,

[BusinessDate] [date] NULL,

[CurrentDate] [bit] NULL,

[Comment] [varchar] (255) COLLATE SQL_Latin1_General_CP1_CI_AS NULL

) ON [PRIMARY]

GO
```

Uses

core

Used By

[core].[ConfigNextRunDate] [core].[GetRunDate] [core].[reset_date]

■ [core].[TableLoadMonitoring]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	33
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
TableName	varchar(255)	255	NOT NULL
DateColumn	varchar(255)	255	NOT NULL

SQL Script

```
CREATE TABLE [core].[TableLoadMonitoring]

(
[TableName] [varchar] (255) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[DateColumn] [varchar] (255) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL

) ON [PRIMARY]

GO
```

Uses

core

[core].[TableLoadTarget]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	165
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
TableName	nvarchar(255)	510	NOT NULL
TargetCount	int	4	NOT NULL
BusinessDate	date	3	NOT NULL

SQL Script

```
CREATE TABLE [core].[TableLoadTarget]
(
[TableName] [nvarchar] (255) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[TargetCount] [int] NOT NULL,
[BusinessDate] [date] NOT NULL
) ON [PRIMARY]
GO
```

Uses

core

[creditriskdb].[BackOffice_Loan]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	55
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Tradeld	varchar(10)	10	NULL allowed	
ClientId	varchar(7)	7	NULL allowed	
FacilityType	varchar(20)	20	NULL allowed	
FacilityStartDate	date	3	NOT NULL	
FacilityMaturityDate	date	3	NOT NULL	
SNCRating	varchar(2)	2	NOT NULL	
GrossAmount	decimal(20,2)	13	NULL allowed	
NetAmount	decimal(20,2)	13	NULL allowed	
UsedAmount	decimal(20,2)	13	NULL allowed	
Timestamp	datetime	8	NOT NULL	

SQL Script

```
CREATE TABLE [creditriskdb].[BackOffice_Loan]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ClientId] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[FacilityType] [varchar] (20) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[FacilityStartDate] [date] NOT NULL,

[FacilityMaturityDate] [date] NOT NULL,

[SNCRating] [varchar] (2) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[GrossAmount] [decimal] (20, 2) NULL,

[NetAmount] [decimal] (20, 2) NULL,

[UsedAmount] [decimal] (20, 2) NULL,

[Timestamp] [datetime] NOT NULL

) ON [PRIMARY]
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > creditriskdb.BackOffice_Loan

Uses creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan] [creditriskdb].[sp_risk_dataset_generation]	
creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	GO
creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	
creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	
creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	
creditriskdb Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	Heee
Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	Uses
Used By [core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	
[core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	creditriskdb
[core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan]	
[creditriskdb].[sp_risk_computation_loan]	Used By
[creditriskdb].[sp_risk_computation_loan]	
	[core].[Clean_Tables]
[creditriskdb].[sp risk dataset generation]	[creditriskdb].[sp_risk_computation_loan]
	[creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[BackOffice_Repo]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	71
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Tradeld	varchar(10)	10	NULL allowed	
ClientId	varchar(7)	7	NULL allowed	
Nominal	decimal(20,2)	13	NOT NULL	
Currency	varchar(3)	3	NOT NULL	
CollatType	varchar(3)	3	NOT NULL	
CollatId	int	4	NOT NULL	
StartDate	date	3	NULL allowed	
MaturityDate	date	3	NULL allowed	
Timestamp	datetime	8	NOT NULL	

SQL Script

```
CREATE TABLE [creditriskdb].[BackOffice_Repo]

(

[ID] [int] NOT NULL IDENTITY(1, 1),

[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ClientId] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Nominal] [decimal] (20, 2) NOT NULL,

[Currency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[CollatType] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[CollatId] [int] NOT NULL,

[StartDate] [date] NULL,

[MaturityDate] [date] NULL,

[Timestamp] [datetime] NOT NULL

) ON [PRIMARY]

GO
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > creditriskdb.BackOffice_Repo

Uses

creditriskdb

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_repo]
[creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[Client]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	24
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ClientCode	varchar(7)	7	NULL allowed	
Name	varchar(200)	200	NULL allowed	
DateStart	date	3	NULL allowed	
CountryOfAssetLocation	varchar(2)	2	NULL allowed	
ActivityFlag	bit	1	NULL allowed	
InternalFlag	bit	1	NULL allowed	
ClientCategory	int	4	NULL allowed	
RegulatoryCategory	int	4	NULL allowed	
PCRU	varchar(15)	15	NULL allowed	
RiskCell	varchar(15)	15	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[Client]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[ClientCode] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Name] [varchar] (200) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[DateStart] [date] NULL,

[CountryOfAssetLocation] [varchar] (2) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ActivityFlag] [bit] NULL,

[InternalFlag] [bit] NULL,

[ClientCategory] [int] NULL,

[RegulatoryCategory] [int] NULL,

[PCRU] [varchar] (15) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[RiskCell] [varchar] (15) COLLATE SQL_Latin1_General_CP1_CI_AS NULL

) ON [PRIMARY]
```

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GO
Uses
Uses
creditriskdb
Used By
OSCI DY
[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_loan]
[creditriskdb].[sp_risk_dataset_generation]
[creditionary].[sp_iion_addoci_generation]

[creditriskdb].[ClientPTF]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	48
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ClientId	varchar(7)	7	NULL allowed	
CodPTF	varchar(10)	10	NULL allowed	
ProductType	varchar(10)	10	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[ClientPTF]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[ClientId] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[CodPTF] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ProductType] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[ClientRating]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	182
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ClientCode	varchar(7)	7	NOT NULL	
Rating	varchar(3)	3	NULL allowed	
RatingDate	date	3	NOT NULL	
timestamp	datetime	8	NOT NULL	

SQL Script

```
CREATE TABLE [creditriskdb].[ClientRating]
[ID] [int] NOT NULL IDENTITY(1, 1),
[ClientCode] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[Rating] [varchar] (3) COLLATE SQL Latin1 General CP1 CI AS NULL,
[RatingDate] [date] NOT NULL,
[timestamp] [datetime] NOT NULL
) ON [PRIMARY]
GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables] [creditriskdb].[sp_risk_computation_loan] [creditriskdb].[sp_risk_rating_moves]

[creditriskdb].[CollatData]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	71
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
CollatId	int	4	NULL allowed	
CollatType	varchar(3)	3	NOT NULL	
CollatCurrency	varchar(3)	3	NOT NULL	
Quantity	decimal(20,2)	13	NOT NULL	
Symbol	varchar(10)	10	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[CollatData]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[CollatId] [int] NULL,

[CollatType] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[CollatCurrency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[Quantity] [decimal] (20, 2) NOT NULL,

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_repo]

Author: Keeny

[creditriskdb].[Commodity]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	0
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Symbol	varchar(10)	10	NULL allowed	
Price	decimal(10,5)	9	NULL allowed	
Name	varchar(256)	256	NULL allowed	
Timestamp	date	3	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[Commodity]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Price] [decimal] (10, 5) NULL,

[Name] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Timestamp] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[Crypto]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	0
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Symbol	varchar(10)	10	NULL allowed	
Price	decimal(10,5)	9	NULL allowed	
Name	varchar(256)	256	NULL allowed	
Timestamp	date	3	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[Crypto]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Price] [decimal] (10, 5) NULL,

[Name] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Timestamp] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[Dataset]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	1770
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
ClientCode	varchar(7)	7	NULL allowed
Name	varchar(200)	200	NULL allowed
DateStart	date	3	NULL allowed
CountryOfAssetLocation	varchar(2)	2	NULL allowed
ActivityFlag	bit	1	NULL allowed
InternalFlag	bit	1	NULL allowed
ClientCategory	int	4	NULL allowed
RegulatoryCategory	int	4	NULL allowed
PCRU	varchar(15)	15	NULL allowed
RiskCell	varchar(15)	15	NULL allowed
Tradeld	varchar(10)	10	NULL allowed
Exposure	decimal(20,10)	13	NULL allowed
ExposureType	varchar(20)	20	NULL allowed
TransactionType	varchar(10)	10	NULL allowed
BusinessDate	date	3	NULL allowed
Curratingid	int	4	NULL allowed
CurRating	varchar(3)	3	NULL allowed
CurRatingDate	date	3	NULL allowed
ratingIdDM1	int	4	NULL allowed
RatingDM1	varchar(3)	3	NULL allowed
RatingDateDM1	date	3	NULL allowed
Notch	int	4	NULL allowed
StartDate	date	3	NULL allowed
MaturityDate	date	3	NULL allowed
ContractId	int	4	NULL allowed

ContractType	varchar(7)	7	NULL allowed
Status	varchar(10)	10	NULL allowed
Limit	decimal(20,2)	13	NULL allowed
LimitCons	decimal(20,2)	13	NULL allowed

SQL Script

```
CREATE TABLE [creditriskdb].[Dataset]
[ClientCode] [varchar] (7) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Name] [varchar] (200) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[DateStart] [date] NULL,
[CountryOfAssetLocation] [varchar] (2) COLLATE SQL Latin1 General CP1 CI AS NULL,
[ActivityFlag] [bit] NULL,
[InternalFlag] [bit] NULL,
[ClientCategory] [int] NULL,
[RegulatoryCategory] [int] NULL,
[PCRU] [varchar] (15) COLLATE SQL Latin1 General CP1 CI AS NULL,
[RiskCell] [varchar] (15) COLLATE SQL Latin1 General CP1 CI AS NULL,
[TradeId] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Exposure] [decimal] (20, 10) NULL,
[ExposureType] [varchar] (20) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[TransactionType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[BusinessDate] [date] NULL,
[Curratingid] [int] NULL,
[CurRating] [varchar] (3) COLLATE SQL Latin1 General CP1 CI AS NULL,
[CurRatingDate] [date] NULL,
[ratingIdDM1] [int] NULL,
[RatingDM1] [varchar] (3) COLLATE SQL Latin1 General CP1 CI AS NULL,
[RatingDateDM1] [date] NULL,
[Notch] [int] NULL,
[StartDate] [date] NULL,
[MaturityDate] [date] NULL,
[ContractId] [int] NULL,
[ContractType] [varchar] (7) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Status] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Limit] [decimal] (20, 2) NULL,
[LimitCons] [decimal] (20, 2) NULL
) ON [PRIMARY]
```

Uses

creditriskdb

Used By

```
[core].[Clean_Tables]
[creditriskdb].[sp_risk_dataset_generation]
```

[creditriskdb].[ETF]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	0
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Symbol	varchar(10)	10	NULL allowed	
Price	decimal(10,5)	9	NULL allowed	
Name	varchar(256)	256	NULL allowed	
Timestamp	date	3	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[ETF]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Price] [decimal] (10, 5) NULL,

[Name] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Timestamp] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[FXRates]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	18
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
OriginalCurrency	varchar(3)	3	NULL allowed	
TargetCurrency	varchar(3)	3	NULL allowed	
Rate	decimal(10,5)	9	NULL allowed	
FXDate	date	3	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[FXRates]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[OriginalCurrency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[TargetCurrency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Rate] [decimal] (10, 5) NULL,

[FXDate] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

```
[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_bucketing_loan]
[creditriskdb].[sp_risk_computation_bucketing_repo]
[creditriskdb].[sp_risk_computation_repo]
```

[creditriskdb].[Limit]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	194
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ClientID	varchar(7)	7	NOT NULL	
LIM001	decimal(20,2)	13	NOT NULL	
LIM002	decimal(20,2)	13	NOT NULL	
LIM003	decimal(20,2)	13	NOT NULL	
LIM004	decimal(20,2)	13	NOT NULL	
LIM005	decimal(20,2)	13	NOT NULL	
LIM006	decimal(20,2)	13	NOT NULL	
timestamp	datetime	8	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[Limit]
(
[ID] [int] NOT NULL IDENTITY(1, 1),
[ClientID] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[LIM001] [decimal] (20, 2) NOT NULL,
[LIM002] [decimal] (20, 2) NOT NULL,
[LIM003] [decimal] (20, 2) NOT NULL,
[LIM004] [decimal] (20, 2) NOT NULL,
[LIM005] [decimal] (20, 2) NOT NULL,
[LIM006] [decimal] (20, 2) NOT NULL,
[timestamp] [datetime] NULL
) ON [PRIMARY]
GO
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > creditriskdb.Limit

Uses

creditriskdb

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_overshoot]
[creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[MarketProduct]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	0
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
CodeProduct	varchar(10)	10	NULL allowed	
Symbol	varchar(10)	10	NULL allowed	
Name	varchar(256)	256	NULL allowed	
Timetamp	datetime	8	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[MarketProduct]
[ID] [int] NOT NULL IDENTITY(1, 1),
[CodeProduct] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Name] [varchar] (256) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Timetamp] [datetime] NULL
) ON [PRIMARY]
GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[MasterContract]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	15
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ContractId	int	4	NOT NULL	
ContractType	varchar(7)	7	NULL allowed	
ClientId	varchar(8)	8	NULL allowed	
Threshold	decimal(20,2)	13	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[MasterContract]
[ID] [int] NOT NULL IDENTITY(1, 1),
[ContractId] [int] NOT NULL,
[ContractType] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[ClientId] [varchar] (8) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Threshold] [decimal] (20, 2) NULL
) ON [PRIMARY]
GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables] [creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[MasterProductData]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	15
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
ContractId	int	4	NOT NULL	
ProductCovered	varchar(8)	8	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[MasterProductData]
[ID] [int] NOT NULL IDENTITY(1, 1),
[ContractId] [int] NOT NULL,
[ProductCovered] [varchar] (8) COLLATE SQL_Latin1_General_CP1_CI_AS NULL
) ON [PRIMARY]
GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]

[creditriskdb].[RatingMoves]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	182
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
ClientCode	varchar(7)	7	NULL allowed
CurRatingId	int	4	NULL allowed
CurRating	varchar(3)	3	NULL allowed
CurRatingDate	date	3	NULL allowed
PrevRatingId	int	4	NULL allowed
PrevRating	varchar(3)	3	NULL allowed
PrevRatingDate	date	3	NULL allowed
timestamp	date	3	NULL allowed

SQL Script

```
CREATE TABLE [creditriskdb].[RatingMoves]

(
[ClientCode] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[CurRatingId] [int] NULL,

[CurRating] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[CurRatingDate] [date] NULL,

[PrevRatingId] [int] NULL,

[PrevRating] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[PrevRatingDate] [date] NULL,

[timestamp] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Author: Keeny

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > creditriskdb.RatingMoves

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_dataset_generation]
[creditriskdb].[sp_risk_rating_moves]

[creditriskdb].[RatingRef]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	22
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
RatingId	int	4	NOT NULL
Rating	varchar(3)	3	NOT NULL
ProbabilityOfDefault	decimal(10,10)	9	NOT NULL

SQL Script

```
CREATE TABLE [creditriskdb].[RatingRef]

(
[RatingId] [int] NOT NULL,

[Rating] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[ProbabilityOfDefault] [decimal] (10, 10) NOT NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[creditriskdb].[sp_risk_computation_loan] [creditriskdb].[sp_risk_rating_moves]

[creditriskdb].[RiskStatus]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	196
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
ClientId	varchar(10)	10	NULL allowed
Status	varchar(10)	10	NULL allowed
BusinessDate	date	3	NULL allowed

SQL Script

```
CREATE TABLE [creditriskdb].[RiskStatus]

(
[ClientId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Status] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[BusinessDate] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_overshoot]
[creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[Stock]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	250
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:24 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity
ID	int	4	NOT NULL	1 - 1
Symbol	varchar(10)	10	NULL allowed	
Price	decimal(10,5)	9	NULL allowed	
Name	varchar(256)	256	NULL allowed	
Timestamp	date	3	NULL allowed	

SQL Script

```
CREATE TABLE [creditriskdb].[Stock]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Price] [decimal] (10, 5) NULL,

[Name] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Timestamp] [date] NULL

) ON [PRIMARY]

GO
```

Uses

creditriskdb

Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_repo]

[creditriskdb].[TransactionsExposure]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	1770
Created	1:14:23 PM Thursday, August 29, 2024
Last Modified	1:14:23 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability
Tradeld	varchar(10)	10	NULL allowed
ClientId	varchar(10)	10	NULL allowed
Bucket001	decimal(20,10)	13	NULL allowed
Bucket002	decimal(20,10)	13	NULL allowed
Bucket003	decimal(20,10)	13	NULL allowed
Bucket004	decimal(20,10)	13	NULL allowed
Bucket005	decimal(20,10)	13	NULL allowed
Bucket006	decimal(20,10)	13	NULL allowed
ExposureType	varchar(20)	20	NULL allowed
TransactionType	varchar(10)	10	NULL allowed
BusinessDate	date	3	NOT NULL

```
CREATE TABLE [creditriskdb].[TransactionsExposure]

(
[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ClientId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Bucket001] [decimal] (20, 10) NULL,

[Bucket002] [decimal] (20, 10) NULL,

[Bucket003] [decimal] (20, 10) NULL,

[Bucket004] [decimal] (20, 10) NULL,

[Bucket005] [decimal] (20, 10) NULL,

[Bucket006] [decimal] (20, 10) NULL,

[ExposureType] [varchar] (20) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[TransactionType] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[BusinessDate] [date] NOT NULL

) ON [PRIMARY]
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > creditriskdb.TransactionsExposure

Uses
creditriskdb
Used By

[core].[Clean_Tables]
[creditriskdb].[sp_risk_computation_bucketing_loan]
[creditriskdb].[sp_risk_computation_bucketing_repo]
[creditriskdb].[sp_risk_computation_overshoot]
[creditriskdb].[sp_risk_dataset_generation]

[PoseManagement].[Client]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	24
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:26 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
ID	int	4	NOT NULL	1 - 1	
ClientCode	varchar(7)	7	NULL allowed		
Name	varchar(200)	200	NULL allowed		
DateStart	date	3	NULL allowed		
CountryOfAssetLocation	varchar(2)	2	NULL allowed		
ActivityFlag	bit	1	NULL allowed		
InternalFlag	bit	1	NULL allowed		
ClientCategory	int	4	NULL allowed		
RegulatoryCategory	int	4	NULL allowed		
PCRU	varchar(15)	15	NULL allowed		
RiskCell	varchar(15)	15	NULL allowed		
InsertTimeStamp	datetime	8	NULL allowed		(getdate()

```
CREATE TABLE [PoseManagement].[Client]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[ClientCode] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Name] [varchar] (200) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[DateStart] [date] NULL,

[CountryOfAssetLocation] [varchar] (2) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ActivityFlag] [bit] NULL,

[InternalFlag] [bit] NULL,

[ClientCategory] [int] NULL,

[RegulatoryCategory] [int] NULL,

[PCRU] [varchar] (15) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > PoseManagement.Client

```
[RiskCell] [varchar] (15) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF__Client__InsertTi__18EBB532] DEFAULT (getdate())

ON [PRIMARY]

GO
```

Uses

PoseManagement

Used By

[core].[Clean_Tables]

[PoseManagement].[ClientPTF]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	48
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:27 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
ID	int	4	NOT NULL	1 - 1	
ClientId	varchar(7)	7	NULL allowed		
CodPTF	varchar(10)	10	NULL allowed		
ProductType	varchar(10)	10	NULL allowed		
InsertTimeStamp	datetime	8	NULL allowed		(getdate())

SQL Script

```
CREATE TABLE [PoseManagement].[ClientPTF]

(
[ID] [int] NOT NULL IDENTITY(1, 1),

[ClientId] [varchar] (7) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[CodPTF] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[ProductType] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_ClientPTF_Inser_1AD3FDA4] DEFAULT (getdate())

) ON [PRIMARY]

GO
```

Uses

PoseManagement

Used By

[core].[Clean_Tables]

[PoseManagement].[ClientTradePositions]

Properties

Property	Value	
Collation	SQL_Latin1_General_CP1_CI_AS	
Row Count (~)	191	
Created	1:14:25 PM Thursday, August 29, 2024	
Last Modified	1:14:26 PM Thursday, August 29, 2024	

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK G	Id	int	4	NOT NULL	1 - 1	
	ClientCode	varchar(50)	50	NOT NULL		
	Symbol	varchar(50)	50	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	SODQuantity	int	4	NULL allowed		
	SODNominal	decimal(18,2)	9	NULL allowed		
	BoughtQuantity	int	4	NULL allowed		
	BoughtNominal	decimal(18,2)	9	NULL allowed		
	SoldQuantity	int	4	NULL allowed		
	SoldNominal	decimal(18,2)	9	NULL allowed		
	EODQuantity	int	4	NULL allowed		
	EODNominal	decimal(18,2)	9	NULL allowed		
	BusinessDate	date	3	NULL allowed		
	Wac	decimal(10,2)	9	NULL allowed		
	UnrealizedPnL	decimal(18,2)	9	NULL allowed		
	RealizedPnL	decimal(18,2)	9	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate

Indexes

Key	Name	Key Columns	Unique
PK C	PKClientTr3214EC07C9BA3EBD	ld	True

SQL Script

```
CREATE TABLE [PoseManagement].[ClientTradePositions]
[Id] [int] NOT NULL IDENTITY(1, 1),
[ClientCode] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[Symbol] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[SODQuantity] [int] NULL,
[SODNominal] [decimal] (18, 2) NULL,
[BoughtQuantity] [int] NULL,
[BoughtNominal] [decimal] (18, 2) NULL,
[SoldQuantity] [int] NULL,
[SoldNominal] [decimal] (18, 2) NULL,
[EODQuantity] [int] NULL,
[EODNominal] [decimal] (18, 2) NULL,
[BusinessDate] [date] NULL,
[Wac] [decimal] (10, 2) NULL,
[UnrealizedPnL] [decimal] (18, 2) NULL,
[RealizedPnL] [decimal] (18, 2) NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF ClientTra Inser 19DFD96B] DEFAULT (getdate())
) ON [PRIMARY]
GO
ALTER TABLE [PoseManagement].[ClientTradePositions] ADD CONSTRAINT [PK Client-
Tr 3214EC07C9BA3EBD] PRIMARY KEY CLUSTERED ([Id]) ON [PRIMARY]
GO
```

Uses

PoseManagement

Used By

[PoseManagement].[ComputeRealizedPnL]
[PoseManagement].[ComputeTradePositions]
[PoseManagement].[ComputeUnrealizedPnL]
[PoseManagement].[ComputeWeightedAveragePrice]
[PoseManagement].[CopyUnchangedPositions]

■ [PoseManagement].[CollatData]

Properties

Property	Value		
Collation	SQL_Latin1_General_CP1_CI_AS		
Row Count (~)	71		
Created	1:14:25 PM Thursday, August 29, 2024		
Last Modified	1:14:26 PM Thursday, August 29, 2024		

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PKP C	Id	int	4	NOT NULL	1 - 1	
	Tradeld	varchar(10)	10	NOT NULL		
	CollatType	varchar(3)	3	NOT NULL		
	CollatCurrency	varchar(3)	3	NOT NULL		
	Quantity	decimal(20,2)	13	NOT NULL		
	Symbol	varchar(10)	10	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

Key	Name	Key Columns	Unique
PK	PKCollatDa3214EC0750B11699	Id	True

```
CREATE TABLE [PoseManagement].[CollatData]

(
[Id] [int] NOT NULL IDENTITY(1, 1),

[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[CollatType] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[CollatCurrency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[Quantity] [decimal] (20, 2) NOT NULL,

[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_CollatDat_Inser_1332DBDC] DEFAULT (getdate())

) ON [PRIMARY]

GO

ALTER TABLE [PoseManagement].[CollatData] ADD CONSTRAINT [PK_CollatDat_3214EC0750B11699] PRIMARY

KEY CLUSTERED ([Id]) ON [PRIMARY]
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > PoseManagement.CollatData

ses	
oseManagement	
sed By	
ore].[Clean_Tables]	

[PoseManagement].[EODClientRepoPositions]

Properties

Property	Value	
Collation	SQL_Latin1_General_CP1_CI_AS	
Row Count (~)	0	
Created	1:14:25 PM Thursday, August 29, 2024	
Last Modified	1:14:26 PM Thursday, August 29, 2024	

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK <mark>P</mark> C	Id	int	4	NOT NULL	1 - 1	
	ClientCode	varchar(50)	50	NOT NULL		
	SecurityName	varchar(255)	255	NULL allowed		
	Instrument_Code	varchar(50)	50	NOT NULL		
	CollatType	varchar(10)	10	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	SODQuantity	int	4	NULL allowed		
	SODNominal	decimal(18,2)	9	NULL allowed		
	TotalBoughtQuantity	int	4	NULL allowed		
	TotalBoughtNominal	decimal(18,2)	9	NULL allowed		
	TotalSoldQuantity	int	4	NULL allowed		
	TotalSoldNominal	decimal(18,2)	9	NULL allowed		
	EODQuantity	int	4	NULL allowed		
	EODNominal	decimal(18,2)	9	NULL allowed		
	BusinessDate	date	3	NULL allowed		
	DailyPnL	decimal(18,2)	9	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate(

Indexes

Key	Name	Key Columns	Unique
PK G	PK_EODClien_3214EC0796BCF6BC	ld	True

SQL Script

```
CREATE TABLE [PoseManagement].[EODClientRepoPositions]
[Id] [int] NOT NULL IDENTITY(1, 1),
[ClientCode] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Instrument Code] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[CollatType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[SODQuantity] [int] NULL,
[SODNominal] [decimal] (18, 2) NULL,
[TotalBoughtQuantity] [int] NULL,
[TotalBoughtNominal] [decimal] (18, 2) NULL,
[TotalSoldQuantity] [int] NULL,
[TotalSoldNominal] [decimal] (18, 2) NULL,
[EODQuantity] [int] NULL,
[EODNominal] [decimal] (18, 2) NULL,
[BusinessDate] [date] NULL,
[DailyPnL] [decimal] (18, 2) NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF EODClient Inser 0F624AF8] DEFAULT (getdate())
) ON [PRIMARY]
GO
ALTER TABLE [PoseManagement].[EODClientRepoPositions] ADD CONSTRAINT [PK -
EODClien 3214EC0796BCF6BC] PRIMARY KEY CLUSTERED ([Id]) ON [PRIMARY]
```

Uses

PoseManagement

Used By

[core].[Clean Tables]

[PoseManagement].[EODClientTradePositions]

Properties

Property	Value		
Collation	SQL_Latin1_General_CP1_CI_AS		
Row Count (~)	0		
Created	1:14:25 PM Thursday, August 29, 2024		
Last Modified	1:14:27 PM Thursday, August 29, 2024		

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK G	ld	int	4	NOT NULL	1 - 1	
	ClientCode	varchar(50)	50	NOT NULL		
	SecurityName	varchar(255)	255	NULL allowed		
	Symbol	varchar(50)	50	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	SODQuantity	int	4	NULL allowed		
	SODNominal	decimal(18,2)	9	NULL allowed		
	TotalBoughtQuantity	int	4	NULL allowed		
	TotalBoughtNominal	decimal(18,2)	9	NULL allowed		
	TotalSoldQuantity	int	4	NULL allowed		
	TotalSoldNominal	decimal(18,2)	9	NULL allowed		
	EODQuantity	int	4	NULL allowed		
	EODNominal	decimal(18,2)	9	NULL allowed		
	BusinessDate	date	3	NULL allowed		
	DailyPnL	decimal(18,2)	9	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate()

Indexes

Key	Name	Key Columns	Unique
PKP C	PK_EODClien_3214EC071BD000BC	ld	True

SQL Script

Author: Keeny

CREATE TABLE [PoseManagement].[EODClientTradePositions]

```
[Id] [int] NOT NULL IDENTITY(1, 1),
[ClientCode] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Symbol] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Currency] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[SODQuantity] [int] NULL,
[SODNominal] [decimal] (18, 2) NULL,
[TotalBoughtQuantity] [int] NULL,
[TotalBoughtNominal] [decimal] (18, 2) NULL,
[TotalSoldQuantity] [int] NULL,
[TotalSoldNominal] [decimal] (18, 2) NULL,
[EODQuantity] [int] NULL,
[EODNominal] [decimal] (18, 2) NULL,
[BusinessDate] [date] NULL,
[DailyPnL] [decimal] (18, 2) NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_EODClient_Inser_1BC821DD] DEFAULT (getdate())
) ON [PRIMARY]
ALTER TABLE [PoseManagement].[EODClientTradePositions] ADD CONSTRAINT [PK -
EODClien__3214EC071BD000BC] PRIMARY KEY CLUSTERED ([Id]) ON [PRIMARY]
```

Uses

PoseManagement

Used By

[core].[Clean_Tables]

[PoseManagement].[FXRates]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	18
Created	1:14:24 PM Thursday, August 29, 2024
Last Modified	1:14:26 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
ID	int	4	NOT NULL	1 - 1	
OriginalCurrency	varchar(3)	3	NULL allowed		
TargetCurrency	varchar(3)	3	NULL allowed		
Rate	decimal(10,5)	9	NULL allowed		
FXDate	date	3	NULL allowed		
InsertTimeStamp	datetime	8	NULL allowed		(getdate())

SQL Script

```
CREATE TABLE [PoseManagement].[FXRates]
[ID] [int] NOT NULL IDENTITY(1, 1),
[OriginalCurrency] [varchar] (3) COLLATE SQL Latin1 General CP1 CI AS NULL,
[TargetCurrency] [varchar] (3) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Rate] [decimal] (10, 5) NULL,
[FXDate] [date] NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF FXRates InsertT 0E6E26BF] DEFAULT (getdate())
) ON [PRIMARY]
GO
```

Uses

PoseManagement

Used By

Author: Keeny

[core].[Clean_Tables]

[PoseManagement].[LoanTrades]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	55
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK <mark>P</mark> C	ld	int	4	NOT NULL	1 - 1	
	Tradeld	varchar(10)	10	NULL allowed		
.	TradeDate	date	3	NOT NULL		
	TradeTime	time	5	NULL allowed		
.	ClientTradeId	int	4	NOT NULL		
.	ClientCode	varchar(50)	50	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	FacilityType	varchar(20)	20	NULL allowed		
	FacilityStartDate	date	3	NOT NULL		
	FacilityMaturityDate	date	3	NOT NULL		
	SNCRating	varchar(2)	2	NOT NULL		
	GrossAmount	decimal(20,2)	13	NULL allowed		
	NetAmount	decimal(20,2)	13	NULL allowed		
	UsedAmount	decimal(20,2)	13	NULL allowed		
■	TradeStatus	varchar(20)	20	NOT NULL		('Booked')
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

Key	Name	Key Columns	Unique
PK G	PK_LoanTrad3214EC072B9E60C8	Id	True
	UC_LoanTrade	ClientTradeId, ClientCode, Trade- Date	True

Triggers

Name	ANSI Nulls On	Quoted Identifier On	On
trg_UpdateLoanTradeId	True	True	After Insert

Check Constraints

Name	On Column	Constraint
CKLoanTradeTrade282DF8C2	TradeStatus	([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Matured' OR [TradeStatus]='Cancelled' OR [TradeStatus]='Booked')

```
CREATE TABLE [PoseManagement].[LoanTrades]
[Id] [int] NOT NULL IDENTITY(1, 1),
[TradeId] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[TradeDate] [date] NOT NULL,
[TradeTime] [time] NULL,
[ClientTradeId] [int] NOT NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[FacilityType] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NULL,
[FacilityStartDate] [date] NOT NULL,
[FacilityMaturityDate] [date] NOT NULL,
[SNCRating] [varchar] (2) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[GrossAmount] [decimal] (20, 2) NULL,
[NetAmount] [decimal] (20, 2) NULL,
[UsedAmount] [decimal] (20, 2) NULL,
[TradeStatus] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NOT NULL CONSTRAINT [DF Loan-
Trade__Trade__17036CC0] DEFAULT ('Booked'),
[Comment] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF LoanTrade Inser 160F4887] DEFAULT (getdate())
) ON [PRIMARY]
GO
CREATE TRIGGER [PoseManagement].[trg UpdateLoanTradeId]
ON [PoseManagement].[LoanTrades]
AFTER INSERT
AS
BEGIN
   UPDATE [PoseManagement].[LoanTrades]
   SET TradeId = 'LOA' + CAST(i.ClientTradeId AS VARCHAR)
   FROM LoanTrades r
   INNER JOIN inserted i ON r.Id = i.Id
END;
GO
ALTER TABLE [PoseManagement].[LoanTrades] ADD CONSTRAINT [CK LoanTrade Trade 282DF8C2] CHECK
```

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```
(([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Matured' OR [Trade-
Status]='Cancelled' OR [TradeStatus]='Booked'))
GO
ALTER TABLE [PoseManagement].[LoanTrades] ADD CONSTRAINT [PK_LoanTrad__3214EC072B9E60C8] PRIMARY
KEY CLUSTERED ([Id]) ON [PRIMARY]
GO
ALTER TABLE [PoseManagement].[LoanTrades] ADD CONSTRAINT [UC_LoanTrade] UNIQUE NONCLUSTERED
([ClientTradeId], [ClientCode], [TradeDate]) ON [PRIMARY]
GO
```

Uses

PoseManagement

Used By

[core].[Clean_Tables]

[PoseManagement].[RepoTrades]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	71
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PKP C	ld	int	4	NOT NULL	1 - 1	
	Tradeld	varchar(10)	10	NULL allowed		
.	TradeDate	date	3	NULL allowed		
	TradeTime	time	5	NULL allowed		
.	ClientCode	varchar(50)	50	NOT NULL		
.	ClientTradeId	int	4	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	SecurityName	varchar(255)	255	NULL allowed		
	Instrument_Code	varchar(50)	50	NULL allowed		
	Price	decimal(10,2)	9	NOT NULL		
	Exchange	varchar(50)	50	NULL allowed		
	Quantity	bigint	8	NOT NULL		
	Way	char(1)	1	NULL allowed		('B')
	Trader	varchar(50)	50	NULL allowed		
	SecurityType	varchar(10)	10	NULL allowed		
	Nominal	decimal(18,2)	9	NOT NULL		
	CollatType	varchar(10)	10	NOT NULL		
	Fee	decimal(5,2)	5	NULL allowed		
	StartDate	date	3	NOT NULL		
	MaturityDate	date	3	NOT NULL		
=	TradeStatus	varchar(20)	20	NOT NULL		('Booked')
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

Key	Name	Key Columns	Unique
PKP C	PKRepoTrad3214EC07B560066B	Id	True
	UC_RepoTrade	ClientTradeId, ClientCode, Trade- Date	True

Triggers

Name	ANSI Nulls On	Quoted Identifier On	On
trg_InsertCollatData	True	True	After Insert
trg_UpdateRepoTradeId	True	True	After Insert

Check Constraints

Name	On Column	Constraint
CKRepoTradeTrade25518C17	TradeStatus	([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Matured' OR [TradeStatus]='Cancelled' OR [TradeStatus]='Booked')
CKRepoTradesWay245D67DE	Way	([Way]='S' OR [Way]='B')

```
CREATE TABLE [PoseManagement].[RepoTrades]
[Id] [int] NOT NULL IDENTITY(1, 1),
[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[TradeDate] [date] NULL,
[TradeTime] [time] NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[ClientTradeId] [int] NOT NULL,
[Currency] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Instrument_Code] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Price] [decimal] (10, 2) NOT NULL,
[Exchange] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Quantity] [bigint] NOT NULL,
[Way] [char] (1) COLLATE SQL_Latin1_General_CP1_CI_AS NULL CONSTRAINT [DF__RepoTrades__-
Way 10566F31] DEFAULT ('B'),
[Trader] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[SecurityType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Nominal] [decimal] (18, 2) NOT NULL,
[CollatType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Fee] [decimal] (5, 2) NULL,
[StartDate] [date] NOT NULL,
[MaturityDate] [date] NOT NULL,
[TradeStatus] [varchar] (20) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL CONSTRAINT [DF__Repo-
Trade Trade 123EB7A3] DEFAULT ('Booked'),
```

```
[Comment] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF RepoTrade Inser 114A936A] DEFAULT (getdate())
) ON [PRIMARY]
CREATE TRIGGER [PoseManagement].[trg InsertCollatData]
ON [PoseManagement].[RepoTrades]
AFTER INSERT
BEGIN
        SET NOCOUNT ON;
         INSERT INTO [PoseManagement].[CollatData] (TradeId, CollatType, CollatCurrency, Quantity,
Symbol, InsertTimeStamp)
         SELECT
                   'RP' + CAST(inserted.ClientTradeId AS VARCHAR(10)),
                  inserted.CollatType,
                  inserted.Currency,
                  inserted.Quantity,
                  inserted.Instrument Code,
                  GETDATE ()
         FROM inserted;
END:
GO
-- Create Triggers
CREATE TRIGGER [PoseManagement].[trg UpdateRepoTradeId]
ON [PoseManagement].[RepoTrades]
AFTER INSERT
AS
BEGIN
        UPDATE [PoseManagement].[RepoTrades]
        SET TradeId = 'RP' + CAST(i.ClientTradeId AS VARCHAR)
        FROM RepoTrades r
         INNER JOIN inserted i ON r.Id = i.Id
END;
GO
ALTER TABLE [PoseManagement].[RepoTrades] ADD CONSTRAINT [CK RepoTrade Trade 25518C17] CHECK
(([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Matured' OR [TradeStatus]='M
Status]='Cancelled' OR [TradeStatus]='Booked'))
ALTER TABLE [PoseManagement].[RepoTrades] ADD CONSTRAINT [CK RepoTrades Way 245D67DE] CHECK
(([Way]='S' OR [Way]='B'))
ALTER TABLE [PoseManagement].[RepoTrades] ADD CONSTRAINT [PK__RepoTrad__3214EC07B560066B] PRIMARY
KEY CLUSTERED ([Id]) ON [PRIMARY]
ALTER TABLE [PoseManagement].[RepoTrades] ADD CONSTRAINT [UC RepoTrade] UNIQUE NONCLUSTERED
([ClientTradeId], [ClientCode], [TradeDate]) ON [PRIMARY]
```

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Uses
PoseManagement
Used By
[core].[Clean_Tables]

■ [PoseManagement].[Stock]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Неар	True
Row Count (~)	250
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:26 PM Thursday, August 29, 2024

Columns

Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
ID	int	4	NOT NULL	1 - 1	
Symbol	varchar(10)	10	NULL allowed		
Name	varchar(256)	256	NULL allowed		
Price	decimal(10,5)	9	NULL allowed		
Exchange	varchar(256)	256	NULL allowed		
ExchangeShortName	varchar(50)	50	NULL allowed		
Туре	varchar(10)	10	NULL allowed		
Timestamp	date	3	NULL allowed		
InsertTimeStamp	datetime	8	NULL allowed		(getdate())

```
CREATE TABLE [PoseManagement].[Stock]

(
[ID] [int] NOT NULL IDENTITY(1, 1),
[Symbol] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Name] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Price] [decimal] (10, 5) NULL,
[Exchange] [varchar] (256) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[ExchangeShortName] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Type] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Timestamp] [date] NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_Stock_InsertTim_17F790F9] DEFAULT (getdate())

ON [PRIMARY]
GO
```

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Uses

PoseManagement

Used By

[core].[Clean_Tables]
[PoseManagement].[ComputeUnrealizedPnL]

■ [PoseManagement].[Trades]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	83
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK	Id	int	4	NOT NULL	1 - 1	
	Tradeld	varchar(10)	10	NULL allowed		
<u>.</u>	TradeDate	date	3	NULL allowed		
	TradeTime	time	5	NULL allowed		
ı.	ClientCode	varchar(50)	50	NOT NULL		
ı.	ClientTradeId	int	4	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	SecurityName	varchar(255)	255	NULL allowed		
	Symbol	varchar(50)	50	NOT NULL		
	Price	decimal(10,2)	9	NOT NULL		
	Exchange	varchar(50)	50	NULL allowed		
	Quantity	bigint	8	NOT NULL		
	Way	char(1)	1	NULL allowed		
	Trader	varchar(50)	50	NULL allowed		
	SecurityType	varchar(10)	10	NULL allowed		
	Broker	varchar(100)	100	NOT NULL		
	TradeStatus	varchar(20)	20	NOT NULL		('Booked'
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate(

Indexes

Key	Name	Key Columns	Unique
PK C	PKTrades3214EC0796AD2F32	Id	True

	unique_trade	ClientTradeId, TradeDate, ClientCode	True
--	--------------	--------------------------------------	------

Triggers

Name	ANSI Nulls On	Quoted Identifier On	On
trg_UpdateTradeId	True	True	After Insert

Check Constraints

Name	On Column	Constraint ([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Cancelled' OR [TradeStatus]='Booked')	
CKTradesTradeSta2739D489	TradeStatus		
CKTradesWay2645B050	Way	([Way]='S' OR [Way]='B')	

```
CREATE TABLE [PoseManagement].[Trades]
[Id] [int] NOT NULL IDENTITY(1, 1),
[TradeId] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[TradeDate] [date] NULL,
[TradeTime] [time] NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[ClientTradeId] [int] NOT NULL,
[\texttt{Currency}] \ [\texttt{varchar}] \ (10) \ \texttt{COLLATE} \ \texttt{SQL\_Latin1\_General\_CP1\_CI\_AS} \ \texttt{NULL},
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Symbol] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Price] [decimal] (10, 2) NOT NULL,
[Exchange] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Quantity] [bigint] NOT NULL,
[Way] [char] (1) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[Trader] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[SecurityType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Broker] [varchar] (100) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[TradeStatus] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NOT NULL CONSTRAINT [DF -
Trades__TradeSta__151B244E] DEFAULT ('Booked'),
[Comment] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF Trades InsertTi 14270015] DEFAULT (getdate())
) ON [PRIMARY]
CREATE TRIGGER [PoseManagement].[trg UpdateTradeId]
ON [PoseManagement].[Trades]
AFTER INSERT
AS
BEGIN
    UPDATE [PoseManagement].[Trades]
    SET TradeId = 'ST' + CAST(i.ClientTradeId AS VARCHAR)
```

```
FROM [PoseManagement].[Trades] r
INNER JOIN inserted i ON r.Id = i.Id

END;

GO

ALTER TABLE [PoseManagement].[Trades] ADD CONSTRAINT [CK__Trades__TradeSta__2739D489] CHECK
(([TradeStatus]='Validated' OR [TradeStatus]='Modified' OR [TradeStatus]='Cancelled' OR [Trade-Status]='Booked'))

GO

ALTER TABLE [PoseManagement].[Trades] ADD CONSTRAINT [CK__Trades__Way__2645B050] CHECK
(([Way]='S' OR [Way]='B'))

GO

ALTER TABLE [PoseManagement].[Trades] ADD CONSTRAINT [PK__Trades__3214EC0796AD2F32] PRIMARY KEY
CLUSTERED ([Id]) ON [PRIMARY]

GO

ALTER TABLE [PoseManagement].[Trades] ADD CONSTRAINT [unique_trade] UNIQUE NONCLUSTERED ([Client-TradeId], [TradeDate], [ClientCode]) ON [PRIMARY]

GO
```

Uses

PoseManagement

Used By

[core].[Clean Tables]

[PoseManagement].[ComputeRealizedPnL]

[PoseManagement]. [ComputeTradePositions]

[PoseManagement]. [ComputeWeightedAveragePrice]

[TradeBooking].[AuthorizedClients]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	26
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK G	AuthorizationId	int	4	NOT NULL	1 - 1	
	ClientCode	nvarchar(50)	100	NOT NULL		
	BusinessDate	date	3	NOT NULL		
	KYC_Status	char(1)	1	NOT NULL		
	RISK_Status	char(1)	1	NOT NULL		
	ModifUser	nvarchar(50)	100	NOT NULL		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

Key	Name	Key Columns	Unique
PKP G	PKAuthoriz09019C17749B0FD3	AuthorizationId	True

Check Constraints

Name	On Column	Constraint
CK_Authorize_KYC_S_2B0A656D	KYC_Status	([KYC_Status]='N' OR [KYC_Status]='Y')
CK_Authorize_RISK2A164134	RISK_Status	([RISK_Status]='N' OR [RISK_Status]='Y')

```
CREATE TABLE [TradeBooking].[AuthorizedClients]
[AuthorizationId] [int] NOT NULL IDENTITY(1, 1),
[ClientCode] [nvarchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > TradeBooking.AuthorizedClients

```
[BusinessDate] [date] NOT NULL,

[KYC_Status] [char] (1) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[RISK_Status] [char] (1) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[ModifUser] [nvarchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_Authorize_Inser_1EA48E88] DEFAULT (getdate())

) ON [PRIMARY]

GO

ALTER TABLE [TradeBooking].[AuthorizedClients] ADD CONSTRAINT [CK_Authorize_KYC_S_2B0A656D]

CHECK (([KYC_Status]='N' OR [KYC_Status]='Y'))

GO

ALTER TABLE [TradeBooking].[AuthorizedClients] ADD CONSTRAINT [CK_Authorize_RISK_2A164134]

CHECK (([RISK_Status]='N' OR [RISK_Status]='Y'))

GO

ALTER TABLE [TradeBooking].[AuthorizedClients] ADD CONSTRAINT [PK_Authoriz_09019C17749B0FD3]

PRIMARY KEY CLUSTERED ([AuthorizationId]) ON [PRIMARY]

GO
```

Uses

TradeBooking

Used By

[core].[Clean Tables]

[TradeBooking].[LoanTrades]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	55
Created	1:14:25 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PKP G	ld	int	4	NOT NULL	1 - 1	
.th.	TradeDate	date	3	NOT NULL		
	TradeTime	time	5	NULL allowed		
.	ClientTradeId	int	4	NOT NULL		
.	ClientCode	varchar(50)	50	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	FacilityType	varchar(20)	20	NULL allowed		
	FacilityStartDate	date	3	NOT NULL		
	FacilityMaturityDate	date	3	NOT NULL		
	SNCRating	varchar(2)	2	NOT NULL		
	GrossAmount	decimal(20,2)	13	NULL allowed		
	NetAmount	decimal(20,2)	13	NULL allowed		
	UsedAmount	decimal(20,2)	13	NULL allowed		
	TradeStatus	varchar(20)	20	NOT NULL		('Booked')
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

K	ey	Name	Key Columns	Unique
Pk	P	PK_LoanTrad_3214EC0713AD81C2	Id	True
		UC_LoanTrade	ClientTradeId, TradeDate, Client-Code	True

Check Constraints

Name	On Column	Constraint
CKLoanTradeTrade29221CFB	TradeStatus	([TradeStatus]='Cancelled' OR [TradeStatus]='Booked')

SQL Script

```
CREATE TABLE [TradeBooking].[LoanTrades]
[Id] [int] NOT NULL IDENTITY (1, 1),
[TradeDate] [date] NOT NULL,
[TradeTime] [time] NULL,
[ClientTradeId] [int] NOT NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[FacilityType] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NULL,
[FacilityStartDate] [date] NOT NULL,
[FacilityMaturityDate] [date] NOT NULL,
[SNCRating] [varchar] (2) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[GrossAmount] [decimal] (20, 2) NULL,
[NetAmount] [decimal] (20, 2) NULL,
[UsedAmount] [decimal] (20, 2) NULL,
[TradeStatus] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NOT NULL CONSTRAINT [DF Loan-
Trade Trade 1CBC4616] DEFAULT ('Booked'),
[Comment] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF LoanTrade Inser 1DB06A4F] DEFAULT (getdate())
) ON [PRIMARY]
ALTER TABLE [TradeBooking].[LoanTrades] ADD CONSTRAINT [CK LoanTrade Trade 29221CFB] CHECK
(([TradeStatus]='Cancelled' OR [TradeStatus]='Booked'))
ALTER TABLE [TradeBooking].[LoanTrades] ADD CONSTRAINT [PK LoanTrad 3214EC0713AD81C2] PRIMARY
KEY CLUSTERED ([Id]) ON [PRIMARY]
ALTER TABLE [TradeBooking].[LoanTrades] ADD CONSTRAINT [UC LoanTrade] UNIQUE NONCLUSTERED
([ClientTradeId], [TradeDate], [ClientCode]) ON [PRIMARY]
GO
```

Uses

TradeBooking

Used By

[core].[Clean_Tables]

☐ [TradeBooking].[Positions]

Properties

Property	Value	
Collation	SQL_Latin1_General_CP1_CI_AS	
Row Count (~)	119	
Created	1:14:25 PM Thursday, August 29, 2024	
Last Modified	1:14:27 PM Thursday, August 29, 2024	

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK C	Id	int	4	NOT NULL	1 - 1	
	ClientCode	varchar(50)	50	NOT NULL		
	Symbol	varchar(50)	50	NOT NULL		
	Currency	varchar(10)	10	NULL allowed		
	Quantity	int	4	NULL allowed		
	BusinessDate	date	3	NULL allowed		
	Wac	decimal(10,2)	9	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())

Indexes

Key	Name	Key Columns	Unique
PK	PKPosition3214EC078111DDC8	ld	True

```
CREATE TABLE [TradeBooking].[Positions]

(
[Id] [int] NOT NULL IDENTITY(1, 1),

[ClientCode] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[Symbol] [varchar] (50) COLLATE SQL_Latin1_General_CP1_CI_AS NOT NULL,

[Currency] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,

[Quantity] [int] NULL,

[BusinessDate] [date] NULL,

[Wac] [decimal] (10, 2) NULL,

[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF_Positions_Inser_2180FB33] DEFAULT (getdate())

) ON [PRIMARY]
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Tables > TradeBooking.Positions

```
GO
ALTER TABLE [TradeBooking].[Positions] ADD CONSTRAINT [PK_Position__3214EC078111DDC8] PRIMARY
KEY CLUSTERED ([Id]) ON [PRIMARY]
GO
```

Uses

TradeBooking

■ [TradeBooking].[RepoTrades]

Properties

Property	Value	
Collation	SQL_Latin1_General_CP1_CI_AS	
Row Count (~)	71	
Created	1:14:25 PM Thursday, August 29, 2024	
Last Modified	1:14:49 PM Thursday, August 29, 2024	

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PK	ld	int	4	NOT NULL	1 - 1	
ı.	TradeDate	date	3	NOT NULL		
	TradeTime	time	5	NULL allowed		
đ.	ClientTradeId	int	4	NOT NULL		
	SecurityName	varchar(255)	255	NULL allowed		
đ.	ClientCode	varchar(50)	50	NOT NULL		
	Nominal	decimal(18,2)	9	NOT NULL		
	Currency	varchar(10)	10	NOT NULL		
	CollatType	varchar(10)	10	NOT NULL		
	Instrument_Code	varchar(50)	50	NULL allowed		
	Price	decimal(10,2)	9	NOT NULL		
	Quantity	bigint	8	NOT NULL		
	Fee	decimal(5,2)	5	NULL allowed		
	StartDate	date	3	NOT NULL		
	MaturityDate	date	3	NOT NULL		
	Way	char(1)	1	NULL allowed		
	Trader	varchar(50)	50	NULL allowed		
	SecurityType	varchar(10)	10	NULL allowed		
	TradeStatus	varchar(20)	20	NOT NULL		('Booked')
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate()

Indexes

Key	Name	Key Columns	Unique
PK	PK_RepoTrad_3214EC07F33FFB2E	Id	True
	UC_RepoTrade	ClientTradeld, TradeDate, Client-Code	True

Check Constraints

Name	On Column	Constraint
CK_RepoTrade_Trade_2BFE89A6	TradeStatus	([TradeStatus]='Cancelled' OR [TradeStatus]='Booked')
CK_RepoTrades_Way_2CF2ADDF	Way	([Way]='S' OR [Way]='B')

```
CREATE TABLE [TradeBooking].[RepoTrades]
[Id] [int] NOT NULL IDENTITY(1, 1),
[TradeDate] [date] NOT NULL,
[TradeTime] [time] NULL,
[ClientTradeId] [int] NOT NULL,
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Nominal] [decimal] (18, 2) NOT NULL,
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[CollatType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Instrument Code] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Price] [decimal] (10, 2) NOT NULL,
[Quantity] [bigint] NOT NULL,
[Fee] [decimal] (5, 2) NULL,
[StartDate] [date] NOT NULL,
[MaturityDate] [date] NOT NULL,
[Way] [char] (1) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Trader] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[SecurityType] [varchar] (10) COLLATE SQL_Latin1_General_CP1_CI_AS NULL,
[TradeStatus] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NOT NULL CONSTRAINT [DF Repo-
Trade__1F98B2C1] DEFAULT ('Booked'),
[Comment] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF RepoTrade Inser 208CD6FA] DEFAULT (getdate())
) ON [PRIMARY]
ALTER TABLE [TradeBooking].[RepoTrades] ADD CONSTRAINT [CK RepoTrade Trade 2BFE89A6] CHECK
(([TradeStatus]='Cancelled' OR [TradeStatus]='Booked'))
ALTER TABLE [TradeBooking].[RepoTrades] ADD CONSTRAINT [CK_RepoTrades Way 2CF2ADDF] CHECK
(([Way]='S' OR [Way]='B'))
ALTER TABLE [TradeBooking].[RepoTrades] ADD CONSTRAINT [PK RepoTrad 3214EC07F33FFB2E] PRIMARY
KEY CLUSTERED ([Id]) ON [PRIMARY]
```

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ALTER TABLE [TradeBooking].[RepoTrades] ADD CONSTRAINT [UC_RepoTrade] UNIQUE NONCLUSTERED ([ClientTradeId], [TradeDate], [ClientCode]) ON [PRIMARY]

GO

Uses

TradeBooking

Used By

[core].[Clean_Tables]

☐ [TradeBooking].[Trades]

Properties

Property	Value
Collation	SQL_Latin1_General_CP1_CI_AS
Row Count (~)	123
Created	1:14:26 PM Thursday, August 29, 2024
Last Modified	1:14:49 PM Thursday, August 29, 2024

Columns

Key	Name	Data Type	Max Length (Bytes)	Nullability	Identity	Default
PKP C	ld	int	4	NOT NULL	1 - 1	
<u>.</u>	TradeDate	date	3	NOT NULL		
	TradeTime	time	5	NULL allowed		
.	ClientCode	varchar(50)	50	NOT NULL		
.	ClientTradeId	int	4	NOT NULL		
	SecurityName	varchar(255)	255	NULL allowed		
	Symbol	varchar(50)	50	NOT NULL		
	Price	decimal(10,2)	9	NOT NULL		
	Exchange	varchar(100)	100	NULL allowed		
	Quantity	bigint	8	NOT NULL		
	Broker	varchar(100)	100	NOT NULL		
	Way	char(1)	1	NULL allowed		
	Trader	varchar(50)	50	NULL allowed		
	SecurityType	varchar(10)	10	NULL allowed		
III	TradeStatus	varchar(20)	20	NOT NULL		('Booked')
	Comment	varchar(50)	50	NULL allowed		
	InsertTimeStamp	datetime	8	NULL allowed		(getdate())
	Currency	varchar(10)	10	NOT NULL		

Indexes

Key	Name	Key Columns	Unique
PK G	PKTrades3214EC0735D9935B	Id	True
	unique_trade	ClientTradeId, TradeDate, ClientCode	True

Check Constraints

Name	On Column	Constraint
CKTradesTradeSta2DE6D218	TradeStatus	([TradeStatus]='Cancelled' OR [TradeStatus]='Booked')
CKTradesWay2EDAF651	Way	([Way]='S' OR [Way]='B')

SQL Script

```
CREATE TABLE [TradeBooking].[Trades]
[Id] [int] NOT NULL IDENTITY(1, 1),
[TradeDate] [date] NOT NULL,
[TradeTime] [time] NULL,
[ClientCode] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[ClientTradeId] [int] NOT NULL,
[SecurityName] [varchar] (255) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Symbol] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Price] [decimal] (10, 2) NOT NULL,
[Exchange] [varchar] (100) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Quantity] [bigint] NOT NULL,
[Broker] [varchar] (100) COLLATE SQL Latin1 General CP1 CI AS NOT NULL,
[Way] [char] (1) COLLATE SQL Latin1 General CP1 CI AS NULL,
[Trader] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[SecurityType] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NULL,
[TradeStatus] [varchar] (20) COLLATE SQL Latin1 General CP1 CI AS NOT NULL CONSTRAINT [DF -
Trades__TradeSta__22751F6C] DEFAULT ('Booked'),
[Comment] [varchar] (50) COLLATE SQL Latin1 General CP1 CI AS NULL,
[InsertTimeStamp] [datetime] NULL CONSTRAINT [DF Trades InsertTi 236943A5] DEFAULT
(getdate()),
[Currency] [varchar] (10) COLLATE SQL Latin1 General CP1 CI AS NOT NULL
) ON [PRIMARY]
ALTER TABLE [TradeBooking].[Trades] ADD CONSTRAINT [CK Trades TradeSta 2DE6D218] CHECK
(([TradeStatus]='Cancelled' OR [TradeStatus]='Booked'))
ALTER TABLE [TradeBooking].[Trades] ADD CONSTRAINT [CK Trades Way 2EDAF651] CHECK (([Way]='S'
OR [Way] = 'B'))
ALTER TABLE [TradeBooking].[Trades] ADD CONSTRAINT [PK Trades 3214EC0735D9935B] PRIMARY KEY
CLUSTERED ([Id]) ON [PRIMARY]
ALTER TABLE [TradeBooking].[Trades] ADD CONSTRAINT [unique trade] UNIQUE NONCLUSTERED ([Client-
TradeId], [TradeDate], [ClientCode]) ON [PRIMARY]
```

Uses

TradeBooking

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases >
banksimdb03 > Tables > TradeBooking.Trades

Used By

[core].[Clean_Tables]

Stored Procedures

Objects

Name
core.Clean_Tables
core.ConfigNextRunDate
core.Control_Query
core.GetRunDate
core.reset_date
creditriskdb.sp_risk_computation_bucketing_loan
creditriskdb.sp_risk_computation_bucketing_repo
creditriskdb.sp_risk_computation_loan
creditriskdb.sp_risk_computation_overshoot
creditriskdb.sp_risk_computation_repo
creditriskdb.sp_risk_dataset_generation
creditriskdb.sp_risk_rating_moves
PoseManagement.ComputeRealizedPnL
PoseManagement.ComputeTradePositions
PoseManagement.ComputeUnrealizedPnL
PoseManagement.ComputeWeightedAveragePrice
PoseManagement.CopyUnchangedPositions

[core].[Clean_Tables]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [core].[Clean Tables]
BEGIN
TRUNCATE TABLE creditriskdb.BackOffice Loan;
TRUNCATE TABLE creditriskdb.BackOffice Repo;
TRUNCATE TABLE creditriskdb.Client;
TRUNCATE TABLE creditriskdb.ClientPTF;
TRUNCATE TABLE creditriskdb.ClientRating;
TRUNCATE TABLE creditriskdb.CollatData;
TRUNCATE TABLE creditriskdb.Commodity;
TRUNCATE TABLE creditriskdb.Crypto;
TRUNCATE TABLE creditriskdb.Dataset;
TRUNCATE TABLE creditriskdb.ETF;
TRUNCATE TABLE creditriskdb.FXRates;
TRUNCATE TABLE creditriskdb.Limit;
TRUNCATE TABLE creditriskdb.MarketProduct;
TRUNCATE TABLE creditriskdb.MasterContract;
TRUNCATE TABLE creditriskdb.MasterProductData;
TRUNCATE TABLE creditriskdb.RatingMoves;
TRUNCATE TABLE creditriskdb.RiskStatus;
TRUNCATE TABLE creditriskdb.Stock;
TRUNCATE TABLE creditriskdb. Transactions Exposure;
TRUNCATE TABLE PoseManagement.Client;
TRUNCATE TABLE PoseManagement.ClientPTF;
TRUNCATE TABLE PoseManagement.CollatData;
TRUNCATE TABLE PoseManagement.EODClientRepoPositions;
TRUNCATE TABLE PoseManagement.EODClientTradePositions;
TRUNCATE TABLE PoseManagement.FXRates;
TRUNCATE TABLE PoseManagement.LoanTrades;
TRUNCATE TABLE PoseManagement.RepoTrades;
TRUNCATE TABLE PoseManagement.Stock;
TRUNCATE TABLE PoseManagement.Trades;
TRUNCATE TABLE TradeBooking.AuthorizedClients;
TRUNCATE TABLE TradeBooking.LoanTrades;
TRUNCATE TABLE TradeBooking.RepoTrades;
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > core.Clean_- Tables

```
TRUNCATE TABLE TradeBooking.Trades;
END
GO
```

Uses

[creditriskdb].[BackOffice_Loan]
[creditriskdb].[BackOffice_Repo]
[creditriskdb].[Client]
[creditriskdb].[ClientPTF]
[creditriskdb].[ClientRating]
[creditriskdb].[CollatData]
[creditriskdb].[Commodity]
[creditriskdb].[Crypto]
[creditriskdb].[Dataset]

[creditriskdb].[ETF]

[creditriskdb].[FXRates]

[creditriskdb].[Limit]

[creditriskdb].[MarketProduct]

[creditriskdb].[MasterContract]

[creditriskdb].[MasterProductData]

[creditriskdb].[RatingMoves]

[creditriskdb].[RiskStatus]

[creditriskdb].[Stock]

[creditriskdb].[TransactionsExposure]

[PoseManagement].[Client]

[PoseManagement].[ClientPTF]

[PoseManagement].[CollatData]

[PoseManagement].[EODClientRepoPositions]

[PoseManagement].[EODClientTradePositions]

[PoseManagement].[FXRates]

[PoseManagement].[LoanTrades]

[PoseManagement].[RepoTrades]

[PoseManagement].[Stock]

[PoseManagement].[Trades]

[TradeBooking]. [AuthorizedClients]

[TradeBooking].[LoanTrades]

[TradeBooking].[RepoTrades]

[TradeBooking].[Trades]

core

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > core.Config-NextRunDate

[core].[ConfigNextRunDate]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

SQL Script

```
CREATE PROCEDURE [core].[ConfigNextRunDate]
BEGIN
DECLARE
@curr date id int,
@next_date_id int
SET @curr_date_id = (select ID from core.Calendar where CurrentDate='1')
SET @next_date_id = (select @curr_date_id + 1)
   UPDATE core.Calendar
   SET CurrentDate = 0
   where ID = @curr_date_id;
   UPDATE core.Calendar
   SET CurrentDate = 1
   where ID = @next_date_id;
END
GO
```

Uses

[core].[Calendar]

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > core.Control_-Query

[core].[Control_Query]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

SQL Script

```
CREATE PROCEDURE [core].[Control_Query]
BEGIN
SELECT
   SCHEMA NAME (schema id) AS SchemaName,
   t.name AS TableName,
   p.rows AS RowCounter
FROM
   sys.tables AS t
JOIN
   sys.partitions AS p ON t.object_id = p.object_id
WHERE
   p.index_id IN (0,1)
   AND (SCHEMA NAME(schema id) = 'creditriskdb' OR SCHEMA NAME(schema id) = 'PoseManagement' OR
SCHEMA_NAME(schema_id) = 'TradeBooking')
ORDER BY
   SchemaName, TableName;
END
GO
```

Uses

core

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > core.GetRun-Date



Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

SQL Script

```
CREATE PROCEDURE [core].[GetRunDate]

AS

BEGIN

SELECT BusinessDate

FROM core.Calendar

WHERE CurrentDate = '1'

END

GO
```

Uses

[core].[Calendar] core

[core].[reset_date]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

SQL Script

```
CREATE PROCEDURE [core].[reset_date]

AS

BEGIN

update core.Calendar

SET currentDate = '0'

update core.Calendar

SET currentDate = '1'

where ID='1'

END

GO
```

Uses

[core].[Calendar]

[creditriskdb].[sp_risk_computation_bucketing_loan]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk computation bucketing loan]
AS
BEGIN
DECLARE
Abusinessdate date
--SET @businessdate = (select CAST(SYSDATETIME()as date))
SET @businessdate = (SELECT MAX(FXDate) from creditriskdb.FXRates)
create table #loan computation result (tradeId varchar(10), ClientId varchar(10), Duration
int, GrossExposure numeric(20,10), NetExposure numeric(20,10), CurrentExposure numeric(20,10))
insert into #loan computation result exec [creditriskdb].sp risk computation loan
select
tradeId,
ClientId,
GrossExposure as [0;3d],
CASE WHEN Duration >= 4 then GrossExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then GrossExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then GrossExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then GrossExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then GrossExposure * 0.10 else 0 END as "]1Y;2Y]",
cast('GrossExposure' as varchar(20)) as ExposureType,
'Loan' as TransactionType
into #loan computation bucketed
from #loan_computation_result
insert into #loan computation bucketed
select
tradeId,
ClientId,
NetExposure as [0;3d],
CASE WHEN Duration >= 4 then NetExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then NetExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then NetExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then NetExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then NetExposure * 0.10 else 0 END as "]1Y;2Y]",
```

```
'NetExposure' as ExposureType,
'Loan' as TransactionType
from #loan computation result
insert into #loan computation bucketed
select
tradeId,
ClientId,
CurrentExposure as [0;3d],
CASE WHEN Duration >= 4 then GrossExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then GrossExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then GrossExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then GrossExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then GrossExposure * 0.10 else 0 END as "]1Y;2Y]",
'CurrentExposure' as ExposureType,
'Loan' as TransactionType
from #loan_computation_result
insert into [creditriskdb].TransactionsExposure
select
loan.*,
@businessdate as ComputationDate
#loan computation bucketed loan
END:
GO
```

Uses

[creditriskdb].[FXRates]
[creditriskdb].[TransactionsExposure]
[creditriskdb].[sp_risk_computation_loan]
creditriskdb

[creditriskdb].[sp_risk_computation_bucketing_repo]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk computation bucketing repo]
AS
BEGIN
DECLARE
Abusinessdate date
--SET @businessdate = (select (SYSDATETIME()as date))
SET @businessdate = (SELECT MAX(FXDate) from creditriskdb.FXRates)
create table #repo computation result (tradeId varchar(10), ClientId varchar(10), Duration
int, GrossExposure numeric(20,10), NetExposure numeric(20,10), CurrentExposure numeric(20,10))
insert into #repo computation result exec [creditriskdb].sp risk computation repo
select
tradeId,
ClientId,
GrossExposure as [0;3d],
CASE WHEN Duration >= 4 then GrossExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then GrossExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then GrossExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then GrossExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then GrossExposure * 0.10 else 0 END as "]1Y;2Y]",
cast('GrossExposure' as varchar(20)) as ExposureType,
'Repo' as TransactionType
into #repo computation bucketed
from #repo_computation_result
insert into #repo computation bucketed
select
tradeId,
ClientId,
NetExposure as [0;3d],
CASE WHEN Duration >= 4 then NetExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then NetExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then NetExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then NetExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then NetExposure * 0.10 else 0 END as "]1Y;2Y]",
```

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```
'NetExposure' as ExposureType,
'Repo' as TransactionType
from #repo computation result
insert into #repo computation bucketed
select
tradeId,
ClientId,
CurrentExposure as [0;3d],
CASE WHEN Duration >= 4 then GrossExposure * 0.80 else 0 END as "]3D;1M]",
CASE WHEN Duration >= 30 then GrossExposure * 0.70 else 0 END as "]1M;3M]",
CASE WHEN Duration >= 90 then GrossExposure * 0.50 else 0 END as "]3M;6M]",
CASE WHEN Duration >= 180 then GrossExposure * 0.30 else 0 END as "]6M;1Y]",
CASE WHEN Duration >= 375 then GrossExposure * 0.10 else 0 END as "]1Y;2Y]",
'CurrentExposure' as ExposureType,
'Repo' as TransactionType
from #repo_computation_result
insert into [creditriskdb].TransactionsExposure
select
repo.*,
@businessdate as ComputationDate
#repo computation bucketed repo
END:
GO
```

Uses

[creditriskdb].[FXRates]
[creditriskdb].[TransactionsExposure]
[creditriskdb].[sp_risk_computation_repo]
creditriskdb

[creditriskdb].[sp_risk_computation_loan]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk computation loan]
AS
BEGIN
DECLARE
@businessdate date
set @businessdate = (SELECT CAST(MAX(Timestamp) as date) from creditriskdb.BackOffice_Loan)
select
tradeId,
cli.ClientCode as ClientId,
FacilityStartDate,
FacilityMaturityDate,
DATEDIFF (day, FacilityStartDate, FacilityMaturityDate) as Duration,
GrossAmount,
NetAmount,
UsedAmount,
NULL as GrossExposure,
NULL as NetExposure,
NULL as CurrentExposure,
ProbabilityOfDefault,
rat.ratingId as ratingId
into #loan_computation
from [creditriskdb].backoffice loan loan
JOIN [creditriskdb].Client cli on cli.clientCode = loan.clientId
JOIN [creditriskdb].ClientRating clir on clir.ClientCode = cli.ClientCode and CAST(clir.timestamp
as date) = @businessdate
JOIN [creditriskdb].RatingRef rat on clir.Rating = rat.Rating
UPDATE #loan_computation
GrossExposure = GrossAmount * ProbabilityOfDefault,
NetExposure = NetAmount * ProbabilityOfDefault,
CurrentExposure = UsedAmount * ProbabilityOfDefault
where ratingId >= 18;
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > creditriskdb.sp_risk_computation_loan

```
UPDATE #loan_computation
SET
GrossExposure = GrossAmount * ProbabilityOfDefault * 10000,
NetExposure = NetAmount * ProbabilityOfDefault * 10000,
CurrentExposure = UsedAmount * ProbabilityOfDefault * 10000
where ratingId < 18;

select
tradeId,
ClientId,
cast(Duration as int),
cast(GrossExposure as numeric(20,10)),
cast(NetExposure as numeric(20,10)),
cast(CurrentExposure as numeric(20,10))
from #loan_computation</pre>
END;
GO
```

Uses

[creditriskdb].[BackOffice_Loan] [creditriskdb].[Client] [creditriskdb].[ClientRating] [creditriskdb].[RatingRef] creditriskdb

Used By

[creditriskdb].[sp_risk_computation_bucketing_loan]

[creditriskdb].[sp_risk_computation_overshoot]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp_risk_computation_overshoot]
BEGIN
DECLARE
@businessdate date
--SET @businessdate = (select (SYSDATETIME()as date))
SET @businessdate = (SELECT MAX(BusinessDate) from creditriskdb.TransactionsExposure)
create table #overshoot (
ClientId varchar(10),
[Limit 0;3D] numeric(20,10),
[Exposure 0;3D] numeric(20,10),
[Var 0;3D] numeric(20,10),
[Limit 3D; 1M] numeric (20, 10),
[Exposure 3D; 1M] numeric(20,10),
[Var 3D; 1M] numeric(20,10),
[Limit 1M; 3M] numeric(20,10),
[Exposure 1M; 3M] numeric(20,10),
[Var 1M; 3M] numeric(20,10),
[Limit 3M; 6M] numeric(20,10),
[Exposure 3M; 6M] numeric(20,10),
[Var 3M; 6M] numeric(20,10),
[Limit 6M; 1Y] numeric (20, 10),
[Exposure 6M;1Y] numeric(20,10),
[Var 6M;1Y] numeric(20,10),
[Limit 1Y;2Y] numeric(20,10),
[Exposure 1Y;2Y] numeric(20,10),
[Var 1Y;2Y] numeric(20,10),
BusinessDate Date
insert into #overshoot
SELECT
    t.ClientId,
```

```
LIM001 AS [Limit 0;3D],
    CASE WHEN SUM(BUCKET001) < 0 THEN 0 ELSE SUM(BUCKET001) END AS [Exposure 0;3D],
    LIM001 - CASE WHEN SUM(BUCKET001) < 0 THEN 0 ELSE SUM(BUCKET001) END AS [Var 0;3D],
    LIM002 AS [Limit 3D; 1M],
    CASE WHEN SUM(BUCKET002) < 0 THEN 0 ELSE SUM(BUCKET002) END AS [Exposure 3D;1M],
    LIM002 - CASE WHEN SUM(BUCKET002) < 0 THEN 0 ELSE SUM(BUCKET002) END AS [Var 3D;1M],
    LIM003 AS [Limit 1M; 3M],
    CASE WHEN SUM(BUCKET003) < 0 THEN 0 ELSE SUM(BUCKET003) END AS [Exposure 1M;3M],
    LIM003 - CASE WHEN SUM(BUCKET003) < 0 THEN 0 ELSE SUM(BUCKET003) END AS [Var 1M;3M],
   LIM004 AS [Limit 3M; 6M],
    CASE WHEN SUM(BUCKET004) < 0 THEN 0 ELSE SUM(BUCKET004) END AS [Exposure 3M;6M],
   LIM004 - CASE WHEN SUM(BUCKET004) < 0 THEN 0 ELSE SUM(BUCKET004) END AS [Var 3M;6M],
   LIM005 AS [Limit 6M;1Y],
   CASE WHEN SUM(BUCKET005) < 0 THEN 0 ELSE SUM(BUCKET005) END AS [Exposure 6M;1Y],
    LIM005 - CASE WHEN SUM(BUCKET005) < 0 THEN 0 ELSE SUM(BUCKET005) END AS [Var 6M;1Y],
   LIM006 AS [Limit 1Y;2Y],
    CASE WHEN SUM(BUCKET006) < 0 THEN 0 ELSE SUM(BUCKET006) END AS [Exposure 1Y;2Y],
    LIM006 - CASE WHEN SUM(BUCKET006) < 0 THEN 0 ELSE SUM(BUCKET006) END AS [Var 1Y;2Y],
    BusinessDate
FROM creditriskdb.TransactionsExposure t
LEFT JOIN creditriskdb.limit c ON c.ClientID = t.ClientId and Cast(c.timestamp as date) =
t.Businessdate
WHERE BusinessDate = @businessdate
AND ExposureType = 'NetExposure'
GROUP BY
   LIM001, LIM002, LIM003, LIM004, LIM005, LIM006,
    t.ClientId,
    BusinessDate
insert into [creditriskdb].RiskStatus
select
ClientId,
CASE
WHEN
SUM([Var 0;3D]) < 0 OR
SUM([Var 1M; 3M]) < 0 OR</pre>
SUM([Var 3D; 1M]) < 0 OR
SUM([Var 3M; 6M]) < 0 OR
SUM([Var 6M;1Y]) < 0 OR
SUM([Var 1Y;2Y]) < 0
THEN 'Overshoot'
ELSE 'Available' END as RiskStatus,
BusinessDate
from #overshoot
group by ClientId, BusinessDate
END;
GO
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > creditriskdb.sp_risk_computation_overshoot

Uses

[creditriskdb].[Limit]
[creditriskdb].[RiskStatus]
[creditriskdb].[TransactionsExposure]
creditriskdb

[creditriskdb].[sp_risk_computation_repo]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk computation repo]
AS
BEGIN
DECLARE
@businessdate date
set @businessdate = (SELECT MAX(Timestamp) from creditriskdb.BackOffice_Repo)
select
TradeId,
ClientId,
Nominal.
CASE WHEN Currency='USD' then Nominal
else Nominal / Rate end NominalUSD,
Currency,
repo.CollatType,
repo.CollatId,
StartDate,
MaturityDate,
CollatCurrency,
Quantity,
cast(null as decimal(20,10)) as CollatPrice,
CASE WHEN repo.CollatType='CSH' then repo.Currency + CollatCurrency
else Symbol end as Symbol
into #repo computation
from
[creditriskdb].BackOffice Repo repo
LEFT JOIN [creditriskdb].CollatData col on col.CollatId = repo.CollatId
left join [creditriskdb].FXRates r on r.TargetCurrency = repo.Currency and FXDate = @businessdate
update #repo computation
set CollatPrice = CASE WHEN CollatType='EQT' then Quantity * Price
               WHEN CollatType='CSH' and CollatCurrency='USD' then Quantity
               WHEN CollatType='CSH' and CollatCurrency!='USD' then Quantity * Rate
               else '-0.099'
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > creditriskdb.sp_risk_computation_repo

```
from #repo_computation repo
left join [creditriskdb].FXRates r on r.TargetCurrency = repo.CollatCurrency and FXDate =
@businessdate
left join [creditriskdb].Stock s on s.Symbol = repo.Symbol and s.Timestamp = @businessdate

select
tradeId,
ClientId,
DATEDIFF(day, StartDate, MaturityDate) as Duration,
NominalUSD as GrossExposure,
NominalUSD - CollatPrice as NetExposure,
NominalUSD - CollatPrice as CurrentExposure
from #repo_computation
END;
GO
```

Uses

[creditriskdb].[BackOffice_Repo] [creditriskdb].[CollatData] [creditriskdb].[FXRates] [creditriskdb].[Stock] creditriskdb

Used By

[creditriskdb].[sp_risk_computation_bucketing_repo]

[creditriskdb].[sp_risk_dataset_generation]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk dataset generation]
AS
BEGIN
select
     cli.[ClientCode]
      ,cli.[Name]
      ,cli.[DateStart]
      ,cli.[CountryOfAssetLocation]
      ,cli.[ActivityFlag]
      ,cli.[InternalFlag]
      ,cli.[ClientCategory]
      ,cli.[RegulatoryCategory]
      ,cli.[PCRU]
      ,cli.[RiskCell]
      ,expo.TradeId
      ,CASE WHEN Bucket001 <= 0 OR Bucket001 is null then '0' else Bucket001 end as Exposure
      ,expo.ExposureType
      ,TransactionType
      ,expo.BusinessDate
      ,rat.Curratingid
      ,rat.CurRating
      ,rat.CurRatingDate
      , rat.PrevratingId as ratingIdDM1
      ,rat.PrevRating as RatingDM1
      ,rat.PrevRatingDate as RatingDateDM1
      ,rat.Curratingid - rat.PrevratingId as "Notch"
      ,Cast(COALESCE(re.StartDate, lo.FacilityStartDate) as date) StartDate
      ,Cast(COALESCE(re.MaturityDate, lo.FacilityMaturityDate)as date) MaturityDate
      ,mc.ContractId
      ,mc.ContractType
      ,sta.Status
      ,lim.LIM001 as Limit
into #dataset exp
from
```

```
creditriskdb.TransactionsExposure expo
LEFT JOIN creditriskdb.Client cli on cli.ClientCode = expo.ClientId
LEFT JOIN creditriskdb.MasterContract mc on mc.ClientId = expo.ClientId
LEFT JOIN creditriskdb.BackOffice Loan lo on lo.TradeId = expo.TradeId
LEFT JOIN creditriskdb.BackOffice Repo re on re.TradeId = expo.TradeId
LEFT JOIN creditriskdb.RiskStatus sta on sta.BusinessDate = expo.BusinessDate and expo.ClientId =
sta.ClientId
LEFT JOIN creditriskdb.Limit lim on expo.ClientId = lim.ClientId and expo.BusinessDate =
cast(lim.timestamp as date)
LEFT JOIN creditriskdb.RatingMoves rat on rat.ClientCode = expo.ClientId and rat.timestamp =
expo.BusinessDate
select
[ClientCode],
SUM(Exposure) as Exposure,
ExposureType,
BusinessDate,
CASE WHEN SUM(Exposure) <= '0' OR Limit = '0' then '0' ELSE ( SUM(Exposure) / LIMIT ) end as
LimitCons
into #dataset_cons
from #dataset exp
group by
[ClientCode],
ExposureType,
BusinessDate,
LIMIT
truncate table creditriskdb.Dataset
insert into creditriskdb.Dataset
select
d.*,
LimitCons
from #dataset_exp d
left join #dataset cons c on d.ExposureType = c.ExposureType and c.BusinessDate = d.BusinessDate
and d.ClientCode = c.ClientCode
END:
GO
```

Uses

[creditriskdb].[BackOffice_Loan]
[creditriskdb].[BackOffice_Repo]
[creditriskdb].[Client]
[creditriskdb].[Dataset]
[creditriskdb].[Limit]
[creditriskdb].[MasterContract]
[creditriskdb].[RatingMoves]
[creditriskdb].[RiskStatus]

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > creditriskdb.sp_risk_dataset_generation

[creditriskdb].[TransactionsExposure] creditriskdb

[creditriskdb].[sp_risk_rating_moves]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

```
CREATE PROCEDURE [creditriskdb].[sp risk rating moves]
AS
BEGIN
DECLARE
@currentday date,
@previousday date
SET @currentday = (select MAX(cast(timestamp as date)) from creditriskdb.ClientRating)
SET @previousday = DATEADD(day,-1,@currentday)
insert into creditriskdb.RatingMoves
select
currat.ClientCode,
refd.RatingId as CurRatingId,
currat.Rating as CurRating,
currat.RatingDate CurRatingDate,
refdml.RatingId as PrevRatingId,
ratprev.Rating as PrevRating,
ratprev.RatingDate as PrevRatingDate,
cast (currat.timestamp as date) as timestamp
creditriskdb.ClientRating currat
left join (
select
ClientCode,
Rating,
RatingDate
from creditriskdb.ClientRating
where CAST(timestamp as date) = @previousday)
ratprev on ratprev.ClientCode=currat.ClientCode
LEFT JOIN creditriskdb.RatingRef refd on refd.Rating = currat.Rating
LEFT JOIN creditriskdb.RatingRef refdml on refdml.Rating = ratprev.Rating
where cast (currat.timestamp as date) = @currentday
END;
GO
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > creditriskdb.sp_risk_rating_moves

Uses

[creditriskdb].[ClientRating] [creditriskdb].[RatingMoves] [creditriskdb].[RatingRef] creditriskdb Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.ComputeRealizedPnL

[PoseManagement].[ComputeRealizedPnL]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

Parameters

Name	Data Type	Max Length (Bytes)
@BusinessDate	date	3

SQL Script

```
-- Stored Procedure to Compute and Update the Realized PnL
CREATE PROCEDURE [PoseManagement].[ComputeRealizedPnL]
    @BusinessDate DATE = NULL
BEGIN
    -- If no date is provided, use today's date
    SET @BusinessDate = ISNULL(@BusinessDate, CAST(GETDATE() AS DATE));
    UPDATE PoseManagement.ClientTradePositions
    SET RealizedPnL = temp.RealizedPnL
    FROM (
         SELECT distinct p.Id,
         (t.Price - COALESCE (previousDay.Wac, 0)) * p.SoldQuantity AS RealizedPnL
         FROM PoseManagement.ClientTradePositions p
         \texttt{LEFT} \  \, \texttt{JOIN} \  \, \texttt{PoseManagement.Trades} \  \, \textbf{t} \  \, \texttt{ON} \  \, (\texttt{t.ClientCode} = \texttt{p.ClientCode} \  \, \texttt{AND} \  \, \textbf{t.Symbol} = \texttt{p.Symbol}
AND t.TradeDate = @BusinessDate)
         LEFT JOIN PoseManagement.ClientTradePositions previousDay ON (t.ClientCode = previous-
Day.ClientCode AND t.Symbol = previousDay.Symbol AND previousDay.BusinessDate = DATEADD(day, -1,
t.TradeDate))
         WHERE p.BusinessDate = @BusinessDate
         ) AS temp
    WHERE PoseManagement.ClientTradePositions.Id = temp.Id;
END;
GO
```

Uses

[PoseManagement].[ClientTradePositions]

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.ComputeRealizedPnL

[PoseManagement].[Trades] PoseManagement

[PoseManagement].[ComputeTradePositions]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

Parameters

Name	Data Type	Max Length (Bytes)
@BusinessDate	date	3

```
-- Stored Procedure for Compute and Inserting SOD & EOD Positions
CREATE PROCEDURE [PoseManagement].[ComputeTradePositions]
   @BusinessDate DATE = NULL
BEGIN
   -- If no date is provided, use today's date
   SET @BusinessDate = ISNULL(@BusinessDate, CAST(GETDATE() AS DATE));
   -- Clean-up data before the run
   delete PoseManagement.ClientTradePositions where BusinessDate = @BusinessDate
   -- Compute and insert SOD & EOD positions
   INSERT INTO PoseManagement.ClientTradePositions(
        ClientCode, Symbol, Currency,
        SODQuantity, SODNominal, BoughtQuantity,
        BoughtNominal, SoldQuantity, SoldNominal,
       EODQuantity, EODNominal, BusinessDate, RealizedPnL, Wac
   SELECT
       t.ClientCode,
       t.Symbol,
       t.Currency,
        ISNULL (p2.EODQuantity, 0) AS SODQuantity,
        ISNULL (p2.EODNominal, 0) AS SODNominal,
        SUM (CASE WHEN t. Way = 'B' THEN t. Quantity ELSE 0 END) AS BoughtQuantity,
        SUM(CASE WHEN t.Way = 'B' THEN t.Quantity * t.Price ELSE 0 END) AS BoughtNominal,
        SUM (CASE WHEN t.Way = 'S' THEN t.Quantity ELSE 0 END) AS SoldQuantity,
        SUM (CASE WHEN t.Way = 'S' THEN t.Quantity * t.Price ELSE 0 END) AS SoldNominal,
        SUM(ISNULL(p2.EODQuantity, 0)) + SUM(CASE WHEN t.Way = 'S' THEN -t.Quantity ELSE
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.ComputeTradePositions

```
t.Quantity END) AS EODQuantity,
        SUM(ISNULL(p2.EODNominal, 0)) + SUM(CASE WHEN t.Way = 'S' THEN -t.Quantity * t.Price ELSE
t.Quantity * t.Price END) AS EODNominal,
        @BusinessDate AS BusinessDate,
        0 AS RealizedPnL,
        0 AS WAC
    FROM PoseManagement.Trades t
    LEFT JOIN PoseManagement.ClientTradePositions p2 ON (t.ClientCode = p2.ClientCode AND
t.Symbol = p2.Symbol AND p2.BusinessDate = DATEADD(day, -1, t.TradeDate))
    WHERE t.TradeDate = @BusinessDate
    GROUP BY t.ClientCode, t.Symbol, t.Currency, p2.EODQuantity, p2.EODNominal, DATEADD(day, -1, t.TradeDate)
    ORDER BY ClientCode, Symbol, BusinessDate;
END;
GO
```

Uses

[PoseManagement].[ClientTradePositions] [PoseManagement].[Trades] PoseManagement Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.ComputeUnrealizedPnL

[PoseManagement].[ComputeUnrealizedPnL]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

Parameters

Name	Data Type	Max Length (Bytes)
@BusinessDate	date	3

SQL Script

```
-- Stored Procedure to Compute and Update the Unrealized PnL
CREATE PROCEDURE [PoseManagement].[ComputeUnrealizedPnL]
   @BusinessDate DATE = NULL
AS
BEGIN
    -- If no date is provided, use today's date
   SET @BusinessDate = ISNULL(@BusinessDate, CAST(GETDATE() AS DATE));
   UPDATE PoseManagement.ClientTradePositions
   SET UnrealizedPnL = temp.UnrealizedPnL
   FROM (
       SELECT distinct p.Id,
       (s.Price - COALESCE (p.Wac, 0)) * p.EODQuantity AS UnrealizedPnL
        FROM PoseManagement.ClientTradePositions p
        \texttt{LEFT JOIN PoseManagement.Stock s ON (s.Symbol = p.Symbol AND s.Timestamp = @BusinessDate)}
        WHERE p.BusinessDate = @BusinessDate
        ) AS temp
    WHERE PoseManagement.ClientTradePositions.Id = temp.Id;
END;
GO
```

Uses

[PoseManagement].[ClientTradePositions] [PoseManagement].[Stock] PoseManagement

[PoseManagement].[ComputeWeightedAveragePrice]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

Parameters

Name	Data Type	Max Length (Bytes)
@BusinessDate	date	3

```
-- Stored Procedure to Compute and Update the Weighted Average Cost
CREATE PROCEDURE [PoseManagement].[ComputeWeightedAveragePrice]
   @BusinessDate DATE = NULL
AS
BEGIN
    -- If no date is provided, use today's date
   SET @BusinessDate = ISNULL(@BusinessDate, CAST(GETDATE() AS DATE));
   UPDATE PoseManagement.ClientTradePositions
   SET Wac = temp.Wac
   FROM (
       SELECT distinct p.Id,
        ((p.SODQuantity * COALESCE(previousDay.Wac, 0)) + COALESCE(p.BoughtNominal, 0)) /
(p.SODQuantity + p.BoughtQuantity) AS Wac
        FROM PoseManagement.ClientTradePositions p
        LEFT JOIN PoseManagement.Trades t ON (t.ClientCode = p.ClientCode AND t.Symbol = p.Symbol
AND t.TradeDate = @BusinessDate)
        LEFT JOIN PoseManagement.ClientTradePositions previousDay ON (t.ClientCode = previous-
Day.ClientCode AND t.Symbol = previousDay.Symbol AND previousDay.BusinessDate = DATEADD(day, -1,
t.TradeDate))
        WHERE p.BusinessDate = @BusinessDate
        and (p.SODQuantity + p.BoughtQuantity) > 0
       ) AS temp
    WHERE PoseManagement.ClientTradePositions.Id = temp.Id;
END;
GO
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.ComputeWeightedAveragePrice

Uses

[PoseManagement].[ClientTradePositions] [PoseManagement].[Trades] PoseManagement

[PoseManagement].[CopyUnchangedPositions]

Properties

Property	Value
ANSI Nulls On	True
Quoted Identifier On	True

Parameters

Name	Data Type	Max Length (Bytes)
@BusinessDate	date	3

```
-- Stored Procedure to Copy Unchanged Positions to current Business date
CREATE PROCEDURE [PoseManagement].[CopyUnchangedPositions]
   @BusinessDate DATE = NULL
BEGIN
   -- If no date is provided, use today's date
   SET @BusinessDate = ISNULL(@BusinessDate, CAST(GETDATE() AS DATE));
   INSERT INTO PoseManagement.ClientTradePositions(
       ClientCode, Symbol, Currency,
        SODQuantity, SODNominal, BoughtQuantity,
       BoughtNominal, SoldQuantity, SoldNominal,
       EODQuantity, EODNominal, BusinessDate, RealizedPnL, Wac
   SELECT
       ClientCode,
       Symbol,
       Currency,
       EODQuantity AS SODQuantity,
       EODNominal AS SODNominal,
        0 AS BoughtQuantity,
        0 AS BoughtNominal,
        0 AS SoldQuantity,
        0 AS SoldNominal,
        EODQuantity AS EODQuantity,
       EODNominal AS EODNominal,
        @BusinessDate AS BusinessDate,
        0 AS RealizedPnL,
       Wac AS Wac
```

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Programmability > Stored Procedures > Pose-Management.CopyUnchangedPositions

```
FROM PoseManagement.ClientTradePositions previousDay
WHERE BusinessDate = DATEADD(day, -1, @BusinessDate)

AND previousDay.Symbol not in (
SELECT Symbol
FROM PoseManagement.ClientTradePositions p
WHERE p.BusinessDate = @BusinessDate
AND p.ClientCode = previousDay.ClientCode
AND p.Symbol = previousDay.Symbol
)

END;
GO
```

Uses

[PoseManagement].[ClientTradePositions] PoseManagement

1 Users

Objects

Name	
banksimdb01	
banksimdb03	
dbo	
guest	



Property	Value
Туре	SqlUser
Login Name	banksimdb01
Default Schema	dbo

Database Level Permissions

Туре	Action
CONNECT	Grant

SQL Script

```
CREATE USER [banksimdb01] FOR LOGIN [banksimdb01]

GO

GRANT SELECT TO [banksimdb01]
```



Property	Value
Туре	SqlUser
Login Name	banksimdb03
Default Schema	dbo

Database Level Permissions

Туре	Action
CONNECT	Grant

SQL Script

```
CREATE USER [banksimdb03] FOR LOGIN [banksimdb03]

GO

GRANT SELECT TO [banksimdb03]
```



Property	Value
Туре	SqlUser
Login Name	bacpac_user
Default Schema	dbo

Database Level Permissions

Туре	Action
CONNECT	Grant

SQL Script

GO



Property	Value
Туре	SqlUser
Default Schema	guest

SQL Script

GO

♣ Database Roles

Objects

Name
db_accessadmin
db_backupoperator
db_datareader
db_datawriter
db_ddladmin
db_denydatareader
db_denydatawriter
db_owner
db_securityadmin
public

♣ db_accessadmin

Properties

Property	Value
Owner	dbo

db_backupoperator

Properties

Property	Value
Owner	dbo

♣ db_datareader

Properties

Property	Value
Owner	dbo

♣ db_datawriter

Properties

Property	Value
Owner	dbo

db_ddladmin

Properties

Property	Value
Owner	dbo

db_denydatareader

Properties

Property	Value
Owner	dbo

db_denydatawriter

Properties

Property	Value
Owner	dbo

♣ db_owner

Properties

Property	Value
Owner	dbo

Members

- banksimdb01
- banksimdb03

SQL Script

ALTER ROLE [db_owner] ADD MEMBER [banksimdb01]

GO

Project > banksimdb-dr.eastus.cloudapp.azure.com > User databases > banksimdb03 > Security > Roles > Database Roles > db_owner

ALTER ROLE [db_owner] ADD MEMBER [banksimdb03]

GO

Uses

banksimdb01 banksimdb03

db_securityadmin

Properties

Property	Value
Owner	dbo

♣♣ public

Properties

Property	Value
Owner	dbo

△ Schemas

Objects

Name
core
creditriskdb
PoseManagement
TradeBooking



Property	Value
Owner	dbo

SQL Script

```
CREATE SCHEMA [core]
AUTHORIZATION [dbo]
GO
```

Used By

[core].[Calendar]
[core].[TableLoadMonitoring]
[core].[TableLoadTarget]
[core].[Clean_Tables]
[core].[ConfigNextRunDate]
[core].[Control_Query]
[core].[GetRunDate]
[core].[reset_date]

Properties

Property	Value
Owner	dbo

SQL Script

```
CREATE SCHEMA [creditriskdb]
AUTHORIZATION [dbo]
GO
```

Used By

[creditriskdb].[BackOffice Loan]

[creditriskdb].[BackOffice_Repo]

[creditriskdb].[Client]

[creditriskdb].[ClientPTF]

[creditriskdb].[ClientRating]

[creditriskdb].[CollatData]

[creditriskdb].[Commodity]

[creditriskdb].[Crypto]

[creditriskdb].[Dataset]

[creditriskdb].[ETF]

[creditriskdb].[FXRates]

[creditriskdb].[Limit]

[creditriskdb].[MarketProduct]

[creditriskdb].[MasterContract]

[creditriskdb].[MasterProductData]

[creditriskdb].[RatingMoves]

[creditriskdb].[RatingRef]

[creditriskdb].[RiskStatus]

[creditriskdb].[Stock]

[creditriskdb].[TransactionsExposure]

[creditriskdb].[sp_risk_computation_bucketing_loan]

 $[creditriskdb]. [sp_risk_computation_bucketing_repo] \\$

[creditriskdb].[sp_risk_computation_loan]

[creditriskdb].[sp_risk_computation_overshoot]

[creditriskdb].[sp_risk_computation_repo]

[creditriskdb].[sp_risk_dataset_generation]

[creditriskdb].[sp_risk_rating_moves]

△ PoseManagement

Properties

Property	Value
Owner	dbo

SQL Script

```
CREATE SCHEMA [PoseManagement]
AUTHORIZATION [dbo]
GO
```

Used By

[PoseManagement].[Client]

[PoseManagement].[ClientPTF]

[PoseManagement].[ClientTradePositions]

[PoseManagement].[CollatData]

[PoseManagement].[EODClientRepoPositions]

[PoseManagement].[EODClientTradePositions]

[PoseManagement].[FXRates]

[PoseManagement].[LoanTrades]

[PoseManagement].[RepoTrades]

[PoseManagement].[Stock]

[PoseManagement].[Trades]

[PoseManagement].[ComputeRealizedPnL]

[PoseManagement].[ComputeTradePositions]

[PoseManagement].[ComputeUnrealizedPnL]

[PoseManagement]. [ComputeWeightedAveragePrice]

[PoseManagement]. [CopyUnchangedPositions]

△ TradeBooking

Properties

Property	Value
Owner	dbo

SQL Script

```
CREATE SCHEMA [TradeBooking]
AUTHORIZATION [dbo]
GO
```

Used By

[TradeBooking].[AuthorizedClients]
[TradeBooking].[LoanTrades]
[TradeBooking].[Positions]
[TradeBooking].[RepoTrades]
[TradeBooking].[Trades]