

# LSEG Quantitative Analytics

Database Schema for Core Tables

Version 1.1



**LSEG** DATA &  
ANALYTICS

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# 1 Introduction

## In This Document

This document provides schema information about the **tables included** in the **Core** license in Quantitative Analytics.

### NOTE

For information about the other Quantitative Analytics tables, refer to the other Database Schema documents posted on the [Quantitative Analytics](#) product page on [MyAccount](#).

The documentation for each table includes these main elements:

- **Vendor Database or License Name** – This element provides the vendor database or license name. Vendor databases generally correspond to vendor licensing options.
- **Table Name: Table Title** – This element provides the table name and title, followed by a description of the table contents.
- **Update Cycle** – This element indicates the frequency of updates from the data vendor. (For specific information about when this update is posted for your use, refer to your update logs. The update log schema description is available in the Database Schema for Quantitative Analytics Core Tables document.)
- **Adjusted** – This element indicates whether the data is stored adjusted, unadjusted, or if adjustment is not applicable (N/A).
- **Indexes, Index Fields** – This element lists the table's index(es) (for example, pkey\_CSGCAD) and the index fields. The primary index contains a "pkey\_" or "PK\_" prefix. Clustered indexes are noted.
- **Field, Type, Nullable, Definition** – This element describes the table's fields, including field names, data types, and whether each field is nullable. The data types in Snowflake have equivalents available. For example, an *int* in SQL Server is a *number* in Snowflake.

## Intended Readership

This document is intended for Quantitative Analytics clients licensed to use **Core** data tables through LSEG. Note that the tables described in this document may be covered by several licenses; your access to the data in these tables is dependent on the licenses you have.

Readers should have basic knowledge of Microsoft SQL Server 2016.

## Expanded Master Tables for Data Concordance

The LSEG Quantitative Analytics database includes tables that enable data concordance – [expanded master tables](#) (SecMapX and GSecMapX).

We recommend that you use the expanded master tables because they offer enhanced mapping functionality, including:

- **Table structure consistency** – The structure and logic of SecMapX is consistent with that of GSecMapX. For example, a VenType value of 1 reflects IDC Pricing in both the North American (SecMapX) and global (GSecMapX) tables.
- **One-to-many relationships** – GSecMapX supports one-to-many relationships, making it possible to map one ID to multiple vendor codes.
- **Startdate/Enddate mapping** – The expanded master tables enable start and end date mapping functionality. This feature has been implemented for the below content sets and Ventytypes:
  - I/B/E/S (Ventytypes 2, 3 and 42)
  - IDC Equity Pricing (Ventype 1)
  - MSCI V2 (Ventype 48)
  - S&P BMI Constituents (Ventype 28)

- RDC (Ventypes 49, 55)
- Starmine V2 (Ventypes 23, 24)
- S&P GICS V2 (Ventypes 47)

**NOTE**

Though available, this feature is not recommended for Starmine V2 and S&P GICS due to the limitations on SEDOL and CUSIP history.

## Time Series Mapping

StartDates and EndDates can be referenced to indicate when a SecCode(QAID) maps to a vendor throughout time. Time Series Mapping is most useful when a One:Many mapping relationship exists. It helps clients in chaining SecCodes or Vendor ticker through time (1 SecCode to 2 VenCodes, or 1 VenCode to 2 SecCodes).

StartDates/EndDates are seeded from vendor's identifier change history tables.

### MSCIV2 Sample Query that utilizes time series mapping

```
SELECT A.SECCODE,A.ID,A.NAME,B.VENTYPE, B.RANK,B.STARTDATE AS MAPSTART, B.ENDDATE
AS MAPEND,C.SECID,D.DATE_,D.VALUE_ AS MKTCAP
FROM GSECMSTRX A
JOIN GSECMAPX B
    ON A.SECCODE=B.SECCODE
    AND B.VENTYPE='48' --MSCI2 MAPPING
JOIN MS2SECINFO C
    ON B.VENCODE=C.SECID
JOIN MS2SECFDLY D
    ON D.SECID = C.SECID
    AND D.ITEM = 713 --UNADJUSTED MARKET CAP
    AND D.DATE_ BETWEEN B.STARTDATE AND B.ENDDATE --TIME SERIES ENABLED.

WHERE C.SECID='160' --MSCI SECID
ORDER BY D.DATE_
```

### Output

In the output shown below, the two SecCodes (59735, 59734) for which the given vVncode= 160 are mapped on a timeline.

SecCode 59735 is mapped from 03/31/1986 through 06/17/2012 whereas SecCode 59734 is mapped from 06/18/2012 through current date.

SECCODE	ID	NAME	VENTYPE	RANK	MAPSTART	MAPEND	SECID	DATE_	MKTCAP
59735	@BOSSH2	HUGO BOSS AG PRF NPV	48	1	1986-03-31 00:00:00.000	2012-06-17 00:00:00.000	160	2012-06-11 00:00:00.000	3251345668.56
59735	@BOSSH2	HUGO BOSS AG PRF NPV	48	1	1986-03-31 00:00:00.000	2012-06-17 00:00:00.000	160	2012-06-12 00:00:00.000	3208914729.24
59735	@BOSSH2	HUGO BOSS AG PRF NPV	48	1	1986-03-31 00:00:00.000	2012-06-17 00:00:00.000	160	2012-06-13 00:00:00.000	3262072065.56
59735	@BOSSH2	HUGO BOSS AG PRF NPV	48	1	1986-03-31 00:00:00.000	2012-06-17 00:00:00.000	160	2012-06-14 00:00:00.000	3363192440.3
59735	@BOSSH2	HUGO BOSS AG PRF NPV	48	1	1986-03-31 00:00:00.000	2012-06-17 00:00:00.000	160	2012-06-15 00:00:00.000	3415716727.5
59734	@BOSSH1	HUGO BOSS AG NPV (REGD)	48	1	2012-06-18 00:00:00.000	2079-06-05 00:00:00.000	160	2012-06-18 00:00:00.000	6823523344
59734	@BOSSH1	HUGO BOSS AG NPV (REGD)	48	1	2012-06-18 00:00:00.000	2079-06-05 00:00:00.000	160	2012-06-19 00:00:00.000	7317889920
59734	@BOSSH1	HUGO BOSS AG NPV (REGD)	48	1	2012-06-18 00:00:00.000	2079-06-05 00:00:00.000	160	2012-06-20 00:00:00.000	7332899200

## Locate Tables in Your License Subscription

When your database is installed, you can see all available tables. However, only the tables you are licensed for are populated. To quickly identify which tables are populated, run this query. The output lists the tables that are populated in your database.

```
SELECT      CASE O.UID
            WHEN 1      THEN 'DBO'
            WHEN 5      THEN 'PRC'
            ELSE ''
            END        AS SCHEMA_OWNER
, O.NAME      AS TABLE_NAME
, I.ROWS      AS TABLE_ROWCOUNT
FROM QAI..SYSOBJECTS O
JOIN QAI..SYSINDEXES I
ON O.ID = I.ID
WHERE O.XTYPE = 'U'
AND I.INDID < 2
AND O.NAME NOT LIKE '%_CHANGES'
AND I.ROWS > 0
ORDER BY O.NAME
```

### NOTE

If your database is not named QAI, replace all occurrences of "QAI" in the query above with the name of your database.

## Table Ownership

Tables have two separate owner names. Most tables are under the default database owner "DBO." However, some tables are under the owner "PRC." Unless otherwise indicated, tables described in this document are under the owner DBO.

When a table is present under both DBO and PRC, the table under PRC is the most current. In that case, the table appearing under DBO should be disregarded.

To ensure accuracy, structure your queries in this format: **database.owner.tablename**. For example: QAI.prc.prcadj.

## Pervasive and Oracle

This document is specific to Microsoft SQL Server 2016. If you are accessing the data directly through the Pervasive database, you may encounter slight differences in index names and data types. Please note that references to Pervasive and Actian are synonymous.

If you are accessing the data through Oracle, note that field names that correspond to Oracle reserved words are appended with an underscore. For example, field names "Number", "Synonym", and "UID" become "Number\_", "Synonym\_", and "UID\_" in Oracle.

## Zero Values and Nulls

Null values are usually recorded as "NULL". Occasionally, a table may contain a value of "-99999" or "-9999"; in these cases, there is no recorded data for that period. (It is null.) If the table contains a "0" value, the data was reported as having a "0" value.

## Service and Support

[MyAccount](#) is the LSEG portal that provides a single access point for timesaving support services, along with billing, user management, and information.

### Statement of Service

The [Quantitative Analytics Service Description](#) is available on the [Quantitative Analytics](#) product page at [MyAccount](#).

### Subscribe to Support Channels

You are encouraged to [subscribe](#) to the following support channels to keep informed of changes to products and data, and to be notified of any service issues or change. Please see the *Alerts and Notifications* section in the *Quantitative Analytics Service Description*, available on the [Quantitative Analytics](#) product page at MyAccount for detailed instructions.

- **Change Notifications**
  - **Product Change Notifications (PCNs)** detail new, enhanced, or changed functionality, which may require your action, in products that you use.
  - **Data Notifications (DNs)** alert you to upcoming changes to real-time and historical data across all asset classes that are relevant to you.
  - **RIC Change Events** inform you of planned changes to RICs. RIC is the market level identifier key unique to LSEG used to identify securities.
- **Service Alerts**  
Alert you about planned maintenance and unplanned service issues affecting your products and services, and be notified via SMS or email.

### Documentation

You can access product documentation on the [Quantitative Analytics](#) product page at [MyAccount](#).

### Get Support

For support using Quantitative Analytics, please use one of the following methods:

#### Online

Access [Get Support](#) either via the blue [Get Support](#) button at the top right of each page or by selecting *Get Support* located under *Help and Support* on the left navigation pane at [MyAccount](#).

From the *Get Support* page, choose *Get Product and Content Support* and then select the appropriate category from the next page. Complete the request making sure to include the following:

- Under Product, select Quantitative Analytics from the dropdown list.
- In the **How can we help you?** text box, include the following information:
  - Content set name (i.e. Worldscope)
  - Date applicable to a content inquiry
  - Table names and relevant fields
  - Security code (i.e. QA-ID, PermID, Sedol, InfoCode, etc.)
  - Script used to generate the output
  - Any other supporting detail

#### Telephone

Region	Telephone	Options
AMERS	+01 866 427 8390	Option 1 – Product Support Option 2 – Technical Support
EMEA	+44 203 341 1036	
APAC	+65 6403 7436	

## Feedback

We invite your comments, corrections, and suggestions about this document: access the [Feedback](#) option under [Get Support](#) at [MyAccount](#). Your feedback helps us continue to improve our user assistance.

## Your Personal Information

LSEG is committed to the responsible handling and protection of personal information. We invite you to review our [Privacy and Cookie Statement](#), which describes how we collect, use, disclose, transfer, and store personal information when needed to provide our services and for our operational and business purposes.

## 2 Expanded Master Tables

The LSEG Quantitative Analytics expanded master tables are organized into these categories:

- [Expanded North American Security Mapping](#)
- [Expanded Global Security Mapping](#)

### NOTE

For details on the expanded master tables (SecMapX and GSecMapX), see the Expanded Master Tables for Data Concordance section.

### Expanded North American Security Mapping

#### SecCspChgX: Security CUSIP Change History

This table provides CUSIP change history for each domestic master security.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes		Index Fields	
Pkey_SecCspChgX (Clustered)		SecCode, StartDate	
Field	Type	Nullable	Description
SecCode	Int	N	SecCode links across the master tables.
StartDate	datetime	N	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.
Cusip	varchar(9)	Y	The CUSIP for the period specified in StartDate and EndDate.

#### SecMapX: North American Security Map

This table provides mapping to vendor codes including ranking and time series.

**Update Cycle:** Daily **Adjusted:** N/A

Indexes		Index Fields	
pkey_SecMapX (Clustered)		SecCode, VenType, Rank	
Field	Type	Nullable	Description
SecCode	Int	N	SecCode links across the master tables.
VenType	smallint	N	VenType is a unique type code for each vendor. VenType is defined in <a href="#">SecVenType</a> . VenType mapping is described in the <a href="#">SecMapX and GSecMapX Security VenTypes Mapping</a> table.
VenCode	int	Y	VenCode is the corresponding vendor's unique code.
Rank	smallint	N	Rank is the issue rank for issuers with multiple issues. Note: Ranking is determined upon initial load, and will not necessarily change in response to new issues or volume/status changes.
Exchange	smallint	Y	Exchange identifies whether the security is a United States security (1) or a Canadian security (2). A value of 0 indicates that this field is not applicable.
StartDate	datetime	Y	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.

## Security VenTypes Mapping for the SecMapX and GSecMapX Tables

SecMapX/GSecMapXVenType	Vendor	Vendor Table(s)	Vencode = [field]
1	IDC Pricing	Prc.PrcInfo, CPrcInfo, GPrclInfo2	Code
2	I/B/E/S, I/B/E/S Global	IBESInfo3, IBGSInfo3	Code
3	I/B/E/S Canadian	IBGSInfo3	Code
4	Compustat Xpressfeed	CSVSecurity (domestic); CSGSec (global)	SecIntCode (domestic); SecID (global)
5	Compustat PIT	CSPITCmp	GvKey
6	First Call	FCInfo	Code
7	MSCI	Msdsec	TsCode
8	Multex	MXInfo	Code
9	Multex Forecast Pro	MXFPHInfo	InfoCode
10	Worldscope Company	WSInfo	Code
13	Toyo Keizai	TKCompany	TKCmpCode
14	MSCI Barra	BAAstInfo	Code
15	MSCI Barra GEMM	BaGemmAstInfo	Code
16	Datastream	DSCtryQtInfo	InfoCode
17	S&P GICS History	Spghcomp	GvKey
18	S&P GICS Direct	Spgdcomp	GvKey
19	Ford Equity	FEUSInfo, FEIntInfo	Code
20	TOPAS	TRInfo	Code
21	Ownership	OwnSecInfo	SecurityCode
23	StarMine2 Daily	SM2DInfo	SecId
24	StarMine2 History (Monthly)	SM2HInfo	SecId
25	Worldscope Security	WSInfo	Code
26	LSEG Knowledge Direct (RKD)	RKDFndCmpRefIssue	IssueCode
27	Topas ID	TOPASInfo	TopasID
28	S&P BMI Indices	IdxBMISecInfo	SecCode
29	Lancer – U.S. Insider	InsInfo	SecurityID
30	Global Entity Master (GEM)	GemInstrMap, GemInstrInfo	SecCode
31	Toyo Keizai 2	TK2Info	SecurityID
32	S&P Australian Securities Exchange (ASX)	IdxSPGSecInfo	SecCode
33	Datastream 2 (LSEG Equity Pricing Data Powered by Datastream)	Ds2CtryQtInfo	InfoCode
34	Ford Equity 2	FE2Info	Code
35	Worldscope Point-in-Time	WSPITInfo	Code
36	Northfield	NFCmInfo	Code
37	Deals M&A	DLOrgInfo	OrgId
39	QSG Factors	QSGSecInfo	SecCode
40	Data Explorers	DXLSecInfo, DXLLicMrktId	Code
41	OVS (Hanweck Options)	OVSSecInfo	Code
42 Note: VenType 42 is only used for SecMapX	I/B/E/S	IBESInfo3, IBGSInfo3	Code
43	WSPTS	WSPITInfo, WSPITLicMrktId	Code
44	TR Indices	IdxTRSecInfo, IdxTRSecMktId	SecCode

SecMapX/GSecMapXVenType	Vendor	Vendor Table(s)	Vencode = [field]
45	Fixed Income EJV	FIEJVSecInfo	
46	ASSET4	A4CmplInfo	OrgId
47	S&P GICS 2	SPG2SecInfo	Code
48	MSCI 2	MS2SecInfo	SecId
49 Note: VenType 49 is used in RDCSecMapX and RDCGSecMapX (not SecMapX or GSecMapX)	The LSEG Business Classification (TRBC)/RDC	RDCInstrInfo, RDCOrgInfo	InstrID (connects to RDCSecMapX or RDCGSecMapX VenCode), OrgId (connects to RDCInstrInfo.OrgID)
51	Axioma	AxSecInfo, AxCusipChg, AxSedolChg	SecId

\* VenType values 11 and 12 were previously used for legacy StarMine data. VenType 256 was previously used for Compustat FTP. These values are no longer used.

## SecMstrX: North American Security Master

This table returns the North American master security record from the ID, CUSIP, SEDOL, or ISIN. It also provides the vendors for each security.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes	Index Fields
pkey_SecMstrX (Clustered)	SecCode, Type_

Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
Id	varchar(31)	Y	Id is the unique LSEG Quantitative Analytics identifier for a security.
Type_	smallint	N	Type_ is the security type and can be: <ul style="list-style-type: none"> <li>– 1 (North American Equities)</li> <li>– 2 (Futures)</li> <li>– 4 (Spot Commodities)</li> <li>– 6 (Index)</li> </ul>
IdBase	varchar(6)	Y	IdBase is derived from the first 5 letters of the Name.
IdSeq	int	Y	IdSeq is a sequencing of the common root IdBase to formulate a unique Id.
Cusip	varchar(9)	Y	Cusip is the security CUSIP number.
PrevCusip	varchar(9)	Y	PrevCusip is the CUSIP before the most recent CUSIP change.
Sedol	varchar(7)	Y	Sedol is the primary security SEDOL. It corresponds to the security where Rank = 1 for IDC in <a href="#">SecMapX</a> .
PrevSedol	varchar(7)	Y	PrevSedol is the SEDOL before the most recent SEDOL change.
Sedol2	varchar(7)	Y	Sedol2 is the SEDOL for a dually listed issue (trading both CAN and US) that is not marked as the primary security in either the IDC tables (prc.prcinfo/cprcinfo) or Datastream table (DS2CtryQtInfo) depending on coverage. Primary status is set first by IDC and then by Datastream.
PrevSedol2	varchar(7)	Y	PrevSedol2 is the secondary security's SEDOL before the most recent SEDOL change. It corresponds to the security where Rank = 2 in <a href="#">SecMapX</a> .
Isin	varchar(13)	Y	Isin is the security ISIN number.
Name	varchar(61)	Y	Name is the name of the security.
Country	varchar(4)	Y	Country is the ISO3 code for the country of incorporation.
Vendors1	bigint	Y	(Reserved for future development.)

Field	Type	Nullable	Description
Vendors2	bigint	Y	(Reserved for future development.)
Vendors3	bigint	Y	(Reserved for future development.)
Vendors4	bigint	Y	(Reserved for future development.)

## SecSdlChgX: Security Master Primary SEDOL Change History

This table provides SEDOL change history for each North American master security.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes	Index Fields
Pkey_SecSdlChgX (Clustered)	SecCode, StartDate

Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
StartDate	datetime	N	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.
Sedol	varchar(7)	Y	The SEDOL for the period specified in StartDate and EndDate.

## SecSdl2ChgX: Security Master Secondary SEDOL Change History

This table provides the SEDOL2 change history for each North American master security.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes	Index Fields
Pkey_SecSdl2ChgX (Clustered)	SecCode, StartDate

Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
StartDate	datetime	N	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.
Sedol	varchar(7)	Y	The SEDOL for the period specified in StartDate and EndDate.

## SecVenType: Security Master Vendor Type Codes

This table provides the vendor name for each vendor type present in the mapping tables.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes	Index Fields
pkey_SecVenType (Clustered)	VenType

Field	Type	Nullable	Description
VenType	int	N	VenType contains a unique type code for each vendor. VenType is cross-referenced by <a href="#">SecMapX</a> and <a href="#">GSecMapX</a> . VenType mapping is described in <a href="#">Security VenTypes mapping</a> on page 10.
VenId	varchar(6)	Y	VenId is the text identifier of the vendor.
VenName	varchar(81)	Y	VenName is the vendor name and the description of VenId.
MaskNum	smallint	Y	(Reserved for future development.)
MaskValue	bigint	Y	(Reserved for future development.)

## Expanded Global Security Mapping

### GSecMapX: Global Security Map

This table provides mapping to all available vendor codes including ranking and time series.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes		Index Fields	
Pkey_GSecMapX (Clustered)		SecCode, VenType, Rank	
Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
VenType	smallint	N	VenType is a unique type code for each vendor. VenType is defined in <a href="#">SecVenType</a> . VenType mapping is described in the <a href="#">Security VenTypes mapping</a> table on page 10.
VenCode	int	Y	VenCode is the corresponding vendor's unique code.
Rank	smallint	N	Rank is the issue rank for issuers with multiple issues. <b>Note:</b> Ranking is determined upon initial load, and will not necessarily change in response to new issues or volume/status changes.
Exchange	smallint	Y	(Reserved for future development.)
StartDate	datetime	Y	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.

### GSecMstrX: Global Security Master6

This table returns the global Master Security record from the ID, CUSIP, SEDOL, or ISIN. It also provides the vendors for each security.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes		Index Fields	
Pkey_GSecMstrX (Clustered)		SecCode, Type_	
Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
Id	varchar(31)	Y	Id is the unique LSEG Quantitative Analytics identifier for a security.
Type_	smallint	N	Type_ is the security type. A value of 10 indicates the type is Global.
IdBase	varchar(6)	Y	IdBase is derived from the first 5 letters of the Name.
IdSeq	int	Y	IdSeq is a sequencing of the common root IdBase to formulate a unique Id.
Cusip	varchar(9)	Y	Cusip is the security CUSIP number.
PrevCusip	varchar(9)	Y	PrevCusip is the CUSIP before the most recent CUSIP change.
Sedol	varchar(7)	Y	Sedol is the primary security SEDOL. It corresponds to the security where Rank = 1 for IDC in <a href="#">GSecMapX</a> .
PrevSedol	varchar(7)	Y	PrevSedol is the SEDOL before the most recent SEDOL change.
Sedol2	varchar(7)	Y	Sedol2 is the secondary security's SEDOL (for dually listed securities). It corresponds to the security where Rank = 2 in <a href="#">GSecMapX</a> .
PrevSedol2	varchar(7)	Y	PrevSedol2 is the secondary security's SEDOL before the most recent SEDOL change. It corresponds to the security where Rank = 2 in <a href="#">GSecMapX</a> .
Isin	varchar(13)	Y	Isin is the security ISIN number.
Name	varchar(61)	Y	Name is the name of the security.
Country	varchar(4)	Y	Country is the ISO3 code for the country of incorporation.

Field	Type	Nullable	Description
Vendors1	bigint	Y	(Reserved for future development.)
Vendors2	bigint	Y	(Reserved for future development.)
Vendors3	bigint	Y	(Reserved for future development.)
Vendors4	bigint	Y	(Reserved for future development.)

## GSecSdlChg: Global Security SEDOL Change History

This table provides SEDOL change history for each Global Master Security.

**Update Cycle:** Daily **Adjusted:** N/A

Indexes	Index Fields
Pkey_GSecSdlChg (Clustered)	SecCode, StartDate
GSecSdlChg_1	Sedol, StartDate, SecCode
GSecSdlChg_2	Sedol, SecCode, StartDate

Field	Type	Nullable	Description
SecCode	int	N	SecCode links across the master tables.
StartDate	datetime	N	StartDate is the first date issuer information is valid.
EndDate	datetime	Y	EndDate is the last date issuer information is valid.
Sedol	varchar(7)	Y	The SEDOL for the period specified in StartDate and EndDate.

## Issuer and Issue Data Tables

### Table Ownership

The tables in this chapter have two separate owner names, "prc." and "dbo." The issuer and issue tables are available under the owner "prc." All other tables described in this document are available under the owner "dbo." To ensure accurate queries of this data, it is recommended that you refer to all issuer and issue tables in the following format: database.owner.tablename. For example, DatabaseName.PRC.PRCISR.

### prc.Prclsr: Pricing Issuer Information

This table returns the issuer information for pricing data.

**Update Cycle:** Daily **Adjusted:** N/A

Indexes	Index Fields
Pkey_Prclsr (Clustered)	IsrCode, EndDate
Idx1_Prclsr	IsrName
Idx2_Prclsr	ParlSrCode

Field	Type	Nullable	Description
IsrCode	int	N	IsrCode is the issuer code. Cross-reference with <a href="#">prc.PRCISS</a> where prc.PRCISR.isrcode = prc.PRCISS.isrcode.
ParlSrCode	int	Y	ParlSrCode is the parent issuer code.
IsrName	varchar(40)	Y	IsrName is the issuer name.
StartDate	datetime	Y	StartDate is the first date issuer information is valid.
EndDate	datetime	N	EndDate is the last date issuer information is valid.
IsoCtry	varchar(3)	Y	IsoCtry may be the issuer's Extel country code or ISO2 country code.
FyeMonth	smallint	Y	FyeMonth is the month of the Issuer's fiscal year end.
SIC	smallint	Y	SIC is the issuer's SIC code.
NAICS	int	Y	NAICS is the issuer's NAICS code.

## prc.PrcIss: Pricing Issue Information

This table returns issue information for pricing data.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes	Index Fields
Pkey_PrcIss (Clustered)	Type_, Code, EndDate
Idx1_PrcIss	IsrCode, Type_, EndDate
Idx2_PrcIss	Code

Field	Type	Nullable	Description
IsrCode	int	N	IsrCode is the issue's issuer code. Cross-reference with <a href="#">Prc.PrcIsr</a> where Prc.PrcIss.isrcode = Prc.PrcIsr.isrcode.
Type_	int	N	Type_ is the issue type and can be: <ul style="list-style-type: none"> <li>– 1 (the issue is a domestic security residing in Sec* tables.)</li> <li>– 6 (the issue is a global security residing in GSec* tables.)</li> <li>– 21 (the issue is a fixed income EJV security residing in FISec* tables.)</li> </ul>
Code	int	N	Code is the security code for the issue in its pricing tables. Code cross-references the pricing universe tables where prc.PrcIss.Code = SecMstrX.SecCode and prc.PrcIss.Type_ = 1; or, where prc.PrcIss.Code = GSecMstrX.SecCode and prc.PrcIss.Type_ = 6. For fixed income EJV, Type_ = 21.
Rank	int	Y	Rank is the issue rank for issuers with multiple issues. Ranking is determined by the ID with the most vendor mappings. Note: Ranking is determined upon initial load, and will not necessarily change in response to new issues or volume/status changes.
StartDate	datetime	Y	(Reserved for future development.)
EndDate	datetime	N	(Reserved for future development.)

# 3 Exchange Code Descriptions

## Security Mapping – North American

### TQAExch: Map Exchange Code Descriptions

This table returns the exchange description from the [SecMapX](#) table.

**Update Cycle:** Daily

**Adjusted:** Yes

Indexes		Index Fields	
pkey_TqaExch (Clustered)		ExchCode	
TqaExch_1		TQAExch	

  

Field	Type	Nullable	Description
ExchCode	smallint	N	ExchCode provides the link to the <a href="#">SecMapX</a> table where TQAEXCH.ExchCode = SecMapX.Exchange.
CompExchCode	smallint	Y	The CompExchCode is the ExchCode of the composite exchange of which TQAExch is a member. If the TQAExch is a composite exchange, the field is 0 (null).
TQAExch	varchar(7)	Y	TQAExch is the LSEG Quantitative Analytics character exchange code.
Desc_	varchar(60)	Y	Desc_ is the description of the exchange.

# 4 Economic Indicators Tables

## EconInfo: Economic Indicators Information

### NOTE

The economic indicators tables (econinfo and econrpt) are being discontinued. After 28 December 2012, these tables will no longer be updated.

This is the information table for economic indicators data.

**Update Cycle:** As Needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_econinfo (Clustered)	Code
econinfo_Ticker	Ticker
econinfo_Name	Name

Field	Type	Nullable	Description
Ticker	varchar(30)	Y	Ticker is an abbreviated mnemonic for the economic indicator.
Name	varchar(60)	Y	Name is the text description of Ticker.
Code	int	N	Code is the primary link across all ECON* tables.

## EconRpt: Economic Indicators Data

### NOTE

The economic indicators tables (econinfo and econrpt) are being discontinued. After 28 December 2012, these tables will no longer be updated.

This is the information table for economic indicators data, and contains as-reported data.

**Update Cycle:** As Needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_econrpt (Clustered)	Code, ReportDate

Field	Type	Nullable	Description
Code	int	N	Code is the primary link to all ECON* tables.
ReportDate	smalldatetime	N	ReportDate is the actual reporting date associated with PeriodDate.
PeriodDate	smalldatetime	Y	PeriodDate is the period associated with the report.
Estimate	float	Y	Estimate is the consensus estimate of the value prior to the report.
Actual	float	Y	Actual is the actual value of the indicator as reported on the report date.

# 5 Regions Data Tables

Countries in this schema are classified using the ISO-3166-1-alpha-2 code. These tables are updated whenever there are changes imposed by the standards used.

## TMCCode: Regions Code Information

This table contains code translations and descriptions for all PermIds and ISO codes in the [TMCRegnCntryMap](#) table, described below.

**Update Cycle:** As Needed

**Adjusted:** N/A

Indexes		Index Fields	
pkey_TMCCode (Clustered)		Type_, Code	
Field	Type	Nullable	Description
Type_	int	N	Type_ identifies the type. Types are defined where Type_ = 0, and Code identifies the Type.
Code	int	N	Code is described by Desc_. This field is cross-referenced by <a href="#">TMCRegnCntryMap</a> .
Desc_	varchar(51)	Y	Desc_ is the full name of Code.

## TMCRegnCntryMap: Regions Classifications

This table contains regional classifications. The codes in this table are translated by [TMCCode](#), described above.

**Update Cycle:** As Needed

**Adjusted:** N/A

Indexes		Index Fields	
pkey_TMCRegnCntryMap (Clustered)		Lvl5PermId	
Field	Type	Nullable	Description
Lvl5PermId	int	N	Lvl5PermId is the lowest level of classification. This item represents the country.
Lvl5ISOCntry	varchar(6)	Y	Lvl5ISOCntry is the ISO Country Code for the country represented by Lvl5PermId.
Lvl4PermID	int	Y	Lvl4PermID is the identifier for the next level of classification. In some cases, this represents the country itself.
Lvl3PermID	int	Y	Lvl3PermID is the identifier for the next level of classification.
Lvl2PermID	int	Y	Lvl2PermID is the identifier for the next level of classification.
Lvl1PermID	int	Y	Lvl1PermID is the identifier for the highest level of classification, usually World. When building a data tree, start with this level.

# 6 Special Dates Tables

This chapter describes the special dates tables. Use the data in these tables to identify dates that may affect exchange trading schedules. This chapter also contains [Examples](#) on page 20.

## Legacy Tables: SDDates and SDInfo

The tables SDDates and SDInfo are legacy tables. These tables have been replaced with the new tables SDDates\_v and SDInfo\_v. SDExchInfo\_v has also been added to the Special Dates schema.

## SDDates\_v: Special Dates Information

Use this table to retrieve the information associated with a special date.

**Update Cycle:** Monthly

**Adjusted:** N/A

Indexes	Index Fields
pkey_SdDates_v (Clustered)	Code, Date_, ExchCode
SdDates_v_1	ExchCode, Date_
SdDates_v_2	ExchCode, Code
SdDates_v_3	ExchCode, Code, Date_

Field	Type	Nullable	Description
Code	int	N	Code is the special date code. This field cross-references <a href="#">SDInfo_v</a> .
Date_	datetime	N	Date_ is the date that corresponds to the Code.
ExchCode	int	N	ExchCode is the numeric code of the associated exchange. If this value is 0, then this data is self-sourced by LSEG Quantitative Analytics. Where ExchCode is not 0, this field cross-references <a href="#">SDExchInfo_v</a> to provide additional information on an associated exchange.

## SDExchInfo\_v: Exchange Information

Use this table to retrieve vendor exchange information. For your convenience all delivered vendor exchange information is available here; however, not all exchange information cross-references [SDDates\\_v](#). To view only the exchanges which are available in SDDates\_v, use this query:

```
select * from sdexchinfo_v where exchcode in (select distinct(exchcode) from sddates_v)
```

**Update Cycle:** Monthly

**Adjusted:** N/A

Indexes	Index Fields
pkey_SdExchInfo_v (Clustered)	ExchCode
SdExchInfo_v_1	ExchAbbr
SdExchInfo_v_2	IsoCtry

Field	Type	Nullable	Description
ExchCode	int	N	ExchCode is the numeric code of the associated exchange. This field cross-references with <a href="#">SDDates_v</a> where SDDates_v.ExchCode = SDExchInfo_v.ExchCode and SDExchInfo_v.HolType = 'SE Trading'.
ExchAbbr	varchar(4)	Y	ExchAbbr is the three-letter abbreviation of the exchange.
ExchName	varchar(101)	Y	ExchName describes the exchange special dates.

Field	Type	Nullable	Description
CntryName	varchar(31)	Y	CntryName is the name of the exchange country.
IsoCcy	varchar(4)	Y	IsoCcy is the ISO currency code.
IsoCtry	varchar(3)	Y	IsoCtry is the ISO country code.
HolType	varchar(21)	Y	HolType may be a description of the type of holiday, or may be vendor exchange information.
Define1	varchar(250)	Y	Define1 is the first line of the text description of the holiday.
Define2	varchar(250)	Y	Define2 is the second line of the text description of the holiday.

## SDInfo\_v: Special Dates Codes

This table defines Code.

**Update Cycle:** Monthly

**Adjusted:** N/A

Indexes	Index Fields
pkey_SDInfo_v (Clustered)	Code
SDInfo_v_1	Name

Field	Type	Nullable	Description
Code	int	N	Code is the special date code. This field cross-references with <a href="#">SDDates_v</a> .
Name	varchar(81)	Y	Name is the text translation of Code. For LSEG Quantitative Analytics self-sourced data (where [table name].ExchCode = 0), this field defines the entity or event observing the special date. For other data, Name describes the holiday observed on the given date. For an illustration of how to interpret the data in this field, see <a href="#">Create Joins to Return Descriptions of Special Dates</a> on page 20.

## Examples: Special Dates Tables

### Create Joins to Return ExchCode for Datastream's ExchIntCode

The ExchIntCode from the Datastream table Ds2Exchange can be mapped to ExchCode using the Ds2XRef table. Use the following query to get the ExchCode for an ExchIntCode.

#### Example 1

```
SELECT A.ExchIntCode, A.ExchName, B.Desc_, C.*
FROM Ds2Exchange A
LEFT JOIN Ds2XRef B
ON B.Code=A.ExchIntCode
AND B.Type_=1017
LEFT JOIN SDExchInfo_V C
ON C.ExchCode=B.Desc_
```

### Create Joins to Return Descriptions of Special Dates

These sample queries join [SDInfo\\_v](#) and [SDDates\\_v](#) to return the special date description for a given date and code.

#### Example 2

This query returns the name of the entity observing the special date (under Name) where the Code is 34, the Date\_ is December 12, 2001, and the ExchCode is 0.

```
SELECT * FROM SDINFO_V A
JOIN SDDATES_V B
ON A.CODE=B.CODE
```

```
WHERE A.CODE=34
AND B.DATE_='2001-12-12'
AND B.EXCHCODE=0
```

Code	Name	Code	Date_	ExchCode
34	Exchange Holidays – Mexico	34	2001-12-12 00:00:00.000	0

**Example 3**

This query returns the name of the holiday (under Name) where the ExchCode is 371 and the Date\_ is December 12, 2019.

```
SELECT * FROM SDINFO_V A
JOIN SDDATES_V B
ON A.CODE=B.CODE
WHERE EXCHCODE=371
AND B.DATE_='2019-12-12'
```

Code	Name	Code	Date_	ExchCode
530	Our Lady of Guadalupe Day	530	2019-12-12 00:00:00.000	371

## Create Joins to Return Descriptions and Exchange Information for Special Dates

These sample queries join [SDInfo\\_v](#), [SDDates\\_v](#), and [SDExchInfo\\_v](#) to return the special date description and, if available, exchange information for a given date and code.

**Example 4**

This query returns the name of the entity observing the special date and shows that the exchange information is unavailable. Note that a value of 0 in ExchCode indicates the data is legacy data and exchange information is unavailable in SDExchInfo\_v.

```
SELECT * FROM SDINFO_V A
JOIN SDDATES_V B
ON A.CODE=B.CODE
JOIN SDEXCHINFO_V C
ON B.EXCHCODE=C.EXCHCODE
WHERE A.CODE=34
AND B.DATE_='2001-12-12'
AND B.EXCHCODE=0
```

**Example 5**

This query returns the name of the holiday and the exchange information for the exchange that observes the holiday.

```
SELECT * FROM SDINFO_V A
JOIN SDDATES_V B
ON A.CODE=B.CODE
JOIN SDEXCHINFO_V C
ON B.EXCHCODE=C.EXCHCODE
WHERE B.EXCHCODE=371
AND B.DATE_='2019-12-12'
```

**Example 6**

This query returns the list of holiday dates observed by the entity in the specified years. Furthermore, it illustrates the differences between TQA-sourced and vendor-sourced (Swaps Monitor) data.

```
SELECT *
FROM SDINFO_V I
JOIN SDDATES_V D
ON I.CODE = D.CODE
JOIN SDEXCHINFO_V E
ON D.EXCHCODE = E.EXCHCODE
WHERE E.EXCHCODE = 305 --LONDON
AND I.CODE <> 289 --WEEKENDS
AND YEAR(D.DATE_) IN (2006, 2007)
ORDER BY D.DATE_
```

# 7 Database Update Logging Tables

## General Log Tables

Update_Log		Update_Status		Update_BadRecs	
PK	TableName	PK	TableName	PK	TableName
PK	FileDate			PK	FileDate
PK	FileNum			PK	FileNum
	StartTime		PrimaryUpdateNum		BadCount
	EndTime		UpdateFrequency		
	Status		FileDate		
	InsertCount		PrimaryDone		
	UpdateCount		PrimaryUpdateTime		
	DeleteCount		FilesDone		
	ACount		LastFileNum		
	UCount		LastUpdateTime		
	DCount		LastStatus		
	ErrorMessage				
	bcpString				

## Update\_Log: Cumulative Account of Every Table Update

### NOTE

This table is not available in LSEG Quantitative Analytics in the cloud.

This table contains cumulative update information for all tables in your subscription. In Snowflake, this table is available at schema level i.e., DBO and PRC. Note the table structure in Snowflake is different to the one listed below. The table serves the purpose to list adds, updates, and deletes to all tables in your subscription. Please note the FeedDate in Snowflake is not the same as FileDate in on-premise QA.

**Update Cycle:** Daily, for every update

**Adjusted:** N/A

Indexes		Index Fields	
pkey_update_log (Clustered)		TableName, FileDate, FileNum	

  

Field	Type	Nullable	Description
TableName	varchar(101)	N	TableName may name any user table in your database.
FileDate	smalldatetime	N	FileDate is the date in the name of the update file that was processed. For example, an entry of 2003-10-30 means the update filename had 20031030 as part of the name.
FileNum	int	N	FileNum is the index of the FileDate that was processed. For example, expanding on the previous example, an entry of 1 would mean the update file name is 20031030-1.UPD.
StartTime	datetime	N	StartTime is the time the update for TableName was started.
EndTime	datetime	Y	EndTime is the time the update for TableName was completed.
Status	int	N	status is the bcp return status of the table update. A return status of 0 represents a clean update of that table.
insertCount	int	Y	insertCount is the number of records inserted into a table.
updateCount	int	Y	updateCount is the number of existing records modified in a table.

Field	Type	Nullable	Description
deleteCount	int	Y	deleteCount is the number of records deleted in a table.
ACount	int	Y	ACount is the number of adds in the update file.
UCount	int	Y	UCount is the number of updates in the update file.
DCount	int	Y	DCount is the number of deletes in the update file.
ErrorMessage	varchar(500)	Y	ErrorMessage is the bcp error message in the event the return status is not equal to zero.
bcpString	varchar(500)	Y	bcpString is the command used to execute the table update.

**NOTE**

When the value of insertCount matches ACount, updateCount matches UCount, and deleteCount matches DCount, this indicates that your database is in sync with our master database.

On rare occasions, these values may not match. Even so, if the sum of insertCount plus updateCount matches the sum of ACount plus UCount, then it is likely that the database is still in sync. These numbers may differ merely as a result of processing the file more than once, or as a result of additions being treated as updates. However, when these values do not match, and the sums of the addition and update values do not match, it may be an indication that your database is out of sync with the master database. In this case, you should contact client support.

## Update\_Status: Statistical Recap of Most Recent Update for Every Table

**NOTE**

This table is available only in LSEG Quantitative Analytics deployed.

This table contains statistical information about the most recent update for all tables in your subscription.

**Update Cycle:** Calculated from [Update\\_Log](#).

**Adjusted:** N/A

Indexes	Index Fields
pkey_update_status (Clustered)	TableName

Field	Type	Nullable	Description
TableName	varchar(101)	N	TableName cross-references with <a href="#">Update_Log</a> .
PrimaryUpdateNum	int	Y	PrimaryUpdateNum is a predetermined value indicating that a data update is likely to occur in a certain numeric update file. For example, the PrimaryUpdateNum for the table prc.PrcDly is 1. This means the major update for this table occurs where FileNum = 1.
UpdateFrequency	varchar(20)	Y	UpdateFrequency is the Update Cycle for individual tables. UpdateFrequency may be: <ul style="list-style-type: none"> <li>– DAILY (table updates at least once a day)</li> <li>– WEEKLY (table updates at least once a week)</li> <li>– MONTHLY (table updates at least once a month)</li> <li>– INFREQUENT (table is generally static and rarely updates)</li> </ul>
FileDate	smalldatetime	Y	FileDate is the most recent update file containing updates.
PrimaryDone	char(1)	Y	PrimaryDone is Y (yes) if the most recent <a href="#">Update_Log</a> .FileNum is the same as PrimaryUpdateNum.
PrimaryUpdateTime	smalldatetime	Y	PrimaryUpdateTime is the most recent date and time of the primary update.
FilesDone	int	Y	FilesDone is the number of updates processed for <a href="#">Update_Log</a> .FileDate.
LastFileNum	int	Y	LastFileNum is the last <a href="#">Update_Log</a> .FileNum processed.
LastUpdateTime	smalldatetime	Y	LastUpdateTime is the last date and time of an update.
LastStatus	int	Y	LastStatus is the last bcp return status from <a href="#">Update_Log</a> .status.

## Update\_BadRecs: Bad Records Update

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains the most recent update information about any bad records in your tables.

**Update Cycle:** As Needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_update_badrecs (Clustered)	TableName, FileDate, FileNum

Field	Type	Nullable	Description
TableName	varchar(101)	N	TableName may name any user table in your database.
FileDate	smalldatetime	N	FileDate is the date in the name of the update file that was processed. For example, an entry of 2003-10-30 means the update filename had 20031030 as part of the name.
FileNum	int	N	FileNum is the index of the FileDate that was processed. For example, expanding on the previous example, an entry of 1 would mean the update file name is 20031030-1.UPD.
BadCount	int	Y	BadCount is the number of bad records.

## UpdIdCode: Update ID Description

### NOTE

The UpdIdCode and PriUpdStatus tables have been discontinued as of the 6.11 release. They have been replaced by the UPDPrimCode and UPDPrimStatus tables.

Use this table to retrieve the description of an update ID.

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

**Update Cycle:** Infrequent, as needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_UpdIdCode (clustered)	UpdateId
UpdIdCode_1 (non-clustered)	UpdateName

Field	Type	Nullable	Description
UpdateId	smallint	N	UpdateId cross-references <a href="#">PriUpdStatus</a> .
UpdateName	varchar(80)	Y	UpdateName is the description of the corresponding UpdateId.
updstartTime	datetime	Y	updstartTime indicates the time the update began.
upendTime	datetime	Y	upendTime indicates the time the update concluded.

## MQASys: Recent System Update Information

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains information on the last two updates applied to your server.

**Update Cycle:** Daily, with every update

**Adjusted:** N/A

Indexes		Index Fields	
pkey_MqaSys (Clustered)		Type	
Field	Type	Nullable	Description
Type	int	N	Type indicates the update applied where 3 is the most recent update applied and 4 is the second most recent update applied.
Number	int	Y	(Reserved for future development.)
Value1	smalldatetime	Y	Value1 is the date associated with the update.
Value2	int	Y	Value2 is the update number.

## PriUpdStatus: Primary Update Status

### NOTE

The UpdIdCode and PriUpdStatus tables have been discontinued as of the 6.11 release. They have been replaced by the UPDPrimCode and UPDPrimStatus tables.

This table contains the primary update information from LSEG Quantitative Analytics.

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes		Index Fields	
pkey_PriUpdStatus (clustered)		UpdateId, FileDate	
Field	Type	Nullable	Description
UpdateId	smallint	N	UpdateId is the LSEG unique identifier.
FileDate	datetime	N	FileDate is the date is the name of the processed update file. For example, for an entry of 2005-10-31 the update file would have 20051031 as part of the file name.
FileNum	smallint	Y	FileNum represents the index of the FileDate that was processed. For example, expanding on the previous example, an entry of 1 would mean the update file name is 20051031-1.upd.

## TQA\_Version: LSEG Quantitative Analytics Database Version Information

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains information on the version number of your LSEG Quantitative Analytics database.

**Update Cycle:** As needed

**Adjusted:** N/A

Indexes		Index Fields	
pkey_TQA_Version (Clustered)		Name_	

Field	Type	Nullable	Description
Name_	varchar(256)	N	Name_ is the database name. This is usually QADirect.
Type_	varchar(64)	N	Type indicates the update applied.
MajorVersion	int	Y	MajorVersion is the major version number. For example, if your version number is 5.69, then 5 is the major version number.
MinorVersion	int	Y	MinorVersion is the minor version number. For example, if your version is number 5.69, then 69 is the minor version number.
BuildVersion	int	Y	BuildVersion indicates the version of the build.
LastUpdateTime	datetime	N	LastUpdateTime indicates when this version was applied to the server.

### Example

To determine the version number of your database, use this query:

```
select * from tqa_version where name_ = 'qadirect'
```

Your version number is [MajorVersion.MinorVersion].

## UPDPrimCode: Primary Update Code

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

Use this table to retrieve the description of an update ID.

**Update Cycle:** Infrequent, as needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_UPDPrimCode (clustered)	UpdateID

Field	Type	Nullable	Description
UpdateID	smallint	N	UpdateID cross-references with <a href="#">UPDPrimStatus</a> .
UpdateName	varchar(30)	Y	UpdateName is a description for the corresponding UpdateID.
Region	varchar(3)	Y	Region is a vendor-specific region code.
Exchange	varchar(3)	Y	For Datastream2, Exchange cross-references with Ds2Exchange.DsExchCode. This field is currently only used for DS2.
Frequency	varchar(3)	Y	Frequency specifies how often updates are processed. Possible values are daily, weekly, or monthly.

## UPDPrimStatus: Primary Update Status

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains primary update information.

**Update Cycle:** Infrequent, as needed

**Adjusted:** N/A

Indexes	Index Fields
pkey_UPDPrimStatus (clustered)	UpdateID, MarketDate

Field	Type	Nullable	Description
UpdateID	smallint	N	Update ID.
MarketDate	datetime	N	MarketDate is the actual date for the majority of data in the update.
IsComplete	tinyint	Y	IsComplete is a flag that indicates whether the primary update for a given MarketDate has been applied to a client's database: – 0 = False – 1 = True

## SmartLoader Log Tables

The following tables contain log information for SmartLoader. For a reference document with SmartLoader log table information, see the [SmartLoader Log Tables Quick Reference Card](#).

Update_Errors		ErrorInfo	
PK	<u>FileDate</u>	PK	<u>ErrorCode</u>
PK	<u>FileNum</u>		
PK	<u>DataSource</u>		ErrorName
PK	<u>TableName</u>		Severity
PK	<u>RowId</u>		Description
	Action ErrorCode ErrorMessage Severity Record UpdFile LogFile LogTime		

### Update\_Errors: SmartLoader Update Errors

#### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains SmartLoader update errors. Use the [ErrorInfo](#) table to interpret Update\_Errors.ErrorCode.

Indexes	Index Fields
pkey_Update_Errors (Clustered)	FileDate, FileNum, DataSource, TableName, RowId

Field	Type	Nullable	Description
FileDate	smalldatetime	N	FileDate is the file date of the UPD that caused the SmartLoader error.
FileNum	int	N	FileNum is the file number of the UPD that caused the error.
DataSource	varchar(50)	N	DataSource is reserved for future development.
TableName	varchar(100)	N	TableName is the table where the error occurred.
RowId	int	N	RowId is the error index per table.
Action	varchar(30)	N	Action is the action that caused the error.
ErrorCode	int	N	ErrorCode is the SmartLoader error code. UpdateErrors.ErrorCode cross-references with <a href="#">ErrorInfo</a> .ErrorCode.
ErrorMessage	varchar(512)	Y	ErrorMessage is the SmartLoader error message.
Severity	int	N	Severity indicates the severity level of the SmartLoader error. – 1 = Fatal update failure (most severe) – 2 = Wrong table schema – 3 = Data defects in the source – 4 = Unprocessed data in the UPD file – 5 = Warning-level message (least severe; error does not cause data divergence against the source)

Field	Type	Nullable	Description
Record	varchar(1000)	Y	Record is the UPD record where the error occurred.
UpdFile	varchar(512)	N	UpdFile is the full path of the UPD file that caused the error.
LogFile	varchar(512)	N	LogFile is the full path of the text file where the error was logged.
LogTime	datetime	N	LogTime is the time when the error was logged.

## ErrorInfo: Descriptions and Severity Level of Error Codes

### NOTE

This table is available only in LSEG Quantitative Analytics deployed.

This table contains information about each SmartLoader error based on ErrorCode. Use this table to understand the errors in the [Update Errors](#) table.

Indexes	Index Fields
pkey_ErrorInfo (Clustered)	ErrorCode

Field	Type	Nullable	Description
ErrorCode	int	N	ErrorCode is the SmartLoader error code. ErrorInfo.ErrorCode cross-references with <a href="#">Update Errors</a> .ErrorCode.
ErrorName	varchar(50)	N	ErrorName is the name of the SmartLoader error.
Severity	int	N	Severity indicates the severity level of the SmartLoader error. <ul style="list-style-type: none"> <li>– 1 = Fatal update failure (most severe)</li> <li>– 2 = Wrong table schema</li> <li>– 3 = Data defects in the source</li> <li>– 4 = Unprocessed data in the UPD file</li> <li>– 5 = Warning-level message (least severe; error does not cause data divergence against the source)</li> </ul>
Description	varchar(512)	N	Description is a description of the SmartLoader error.

## Content\_Completion\_Status: Snowflake Content Completion Status (Snowflake Delivery Only)

Use this table to see if various content sets are considered complete for a given feed date.

**Update Cycle:** Daily **Adjusted:** N/A

Indexes	Index Fields
pkey_Content_Completion_Status (Clustered)	Technical_Content

Field	Type	Nullable	Description
Technical_Content	varchar(16777216)	N	The content set abbreviation.
ContentName	varchar(16777216)	Y	The full name of the content set.
FeedDate	varchar(16777216)	Y	The feed date of reference.
Total_Builds	number	Y	The total number of updates or builds expected for the FeedDate.
Num_Of_Builds_Processed	number	Y	The total number of updates or builds completed for the FeedDate.
Is_Completed	varchar(16777216)	Y	Flag that will be "Y" if the content is considered complete for the FeedDate.
Time_Of_Completion	timestamp_ntz	Y	The time the content was completed. This will be null for incomplete content sets.

# 8 Vendor Interim Adjustment Factors Tables

## AdjFctr: Vendor Supplemental Adjustments

This table supplements specific vendor tables that do not have a daily update cycle. Companies that split between an update cycle would be listed in the AdjFctr table. If a factor exists, multiply or divide the factor to retrieve split adjusted data on a current basis.

### NOTE

The AdjFctr table is also documented in the Database Schema for I/B/E/S document.

**Update Cycle:** Daily

**Adjusted:** N/A

Indexes		Index Fields	
pkey_AdjFctr (Clustered)		Database_, VendorCode	

  

Field	Type	Nullable	Description
Database_	smallint	N	Database_ may be: <ul style="list-style-type: none"> <li>– 1 = I/B/E/S U.S. History</li> <li>– 2 = I/B/E/S U.S. QFS</li> <li>– 3 = Compustat</li> <li>– 4 = Compustat AFR</li> <li>– 5 = First Call</li> <li>– 6 = Compustat Back Data</li> <li>– 7 = I/B/E/S Global History</li> <li>– 8 = I/B/E/S Global QFS</li> <li>– 9 = Compustat Preliminary</li> <li>– 10 = Compustat Daily</li> </ul>
VendorCode	int	N	VendorCode cross-references with the entire specific vendor primary *INFO* table where VendorCode = *INFO*.Code.
Factor	float	Y	Factor represents the additional factor that should apply.

# 9 Content Set-Specific Core License Tables

The tables described in this chapter are also included in the core license. Because these tables relate to tables that are part of content set-specific licenses, their details are documented in the corresponding content set-specific schema documents as noted below.

## Dow Jones Industrial Average (DJX) Index Composition Tables

The core license includes the following Dow Jones Industrial Average (DJX) Index Composition tables: `IdxDjCmp`, `IdxDjCtr`, and `IdxDjMkt`. Additionally, you can use the `prc.IdxSec` table to map security codes from the `SecMstrX` table to security codes in the DJX tables. For details about these tables, refer to the **Database Schema for Index Data** document.

## Datastream Equity Index Pricing and Datastream2 Reference Tables

The core license includes Datastream Equity Index Pricing tables and Datastream reference tables (historical identifiers, exchange, region, and entity information). For details about these tables, refer to the **Database Schema for Datastream Data** document.

# 10 SQL Views

A library of sophisticated SQL Views, developed by the LSEG Support Team, will be available to the clients. The SQL Views provide simplified calls that run complex SQL code and address key data nuances and mapping requests in the LSEG Quantitative Analytics database, making it much easier to access data through LSEG Quantitative Analytics.

Clients will be able to see the underlying SQL code and modify/ customize it as required. They will also be able to save the modified code as their proprietary code.

The LSEG Support Team will provide training to the users on the library structure and how to use the SQL Views.

## NOTE

Clients should contact The LSEG Support Team if they want to have SQL Views loaded on their servers. The SQL Views were introduced as part of the LSEG Quantitative Analytics 6.24 release in October 2014.

## vw\_securityMasterX

This view combines the North American (SecMstrX) and Global (GSecMstrX) security master tables.

Index Fields			
secCode			
Field	Type	Nullable	Description
seccode	Int	N	SecCode links across the master tables.
id	Varchar(31)	Y	Id is the unique LSEG Quantitative Analytics identifier for a security.
typ	Int	N	Typ is the security type and can be: <ul style="list-style-type: none"> <li>– 1 (North American Equities)</li> <li>– 6 (Global Equities)</li> </ul>
sedol	Varchar(7)	Y	Sedol is the primary security SEDOL. It corresponds to the security where Rank = 1 for IDC in <a href="#">SecMapX</a> .
prevSedol	Varchar(7)	Y	PrevSedol is the SEDOL before the most recent SEDOL change.
gsedol2	Varchar(7)	Y	Sedol2 is the SEDOL for a dually listed issue (trading both CAN and US) that is not marked as the primary security in either the IDC tables (prc.prcinfo/cprcinfo) or Datastream table (DS2CtryQtInfo) depending on coverage. Primary status is set first by IDC and then by Datastream.
prevSedol2	Varchar(7)	Y	PrevSedol2 is the secondary security's SEDOL before the most recent SEDOL change. It corresponds to the security where Rank = 2 in SecMapX.
cusip	Varchar(9)	Y	Cusip is the security CUSIP number
prevCusip	Varchar(9)	Y	PrevCusip is the CUSIP before the most recent CUSIP change.
isin	Varchar(13)	Y	Isin is the security ISIN number.
name	Varchar(61)	Y	Name is the name of the security.
country	Varchar(4)	Y	Country is the ISO3 code for the country of incorporation.

## vw\_securityMappingX

This view combines the North American (SecMapX) and Global (GSecMapX) security mapping tables.

Index Fields			
secCode, venType, rank			
Field	Type	Nullable	Description
seccode	Int	N	SecCode links across the master tables.
ventype	smallint	N	VenType is a unique type code for each vendor. VenType is defined in SecVenType. VenType mapping is described in the SecMapX and GSecMapX Security VenTypes Mapping table.
typ	Int	N	Typ is the security type and can be: <ul style="list-style-type: none"> <li>– 1 (North American Equities)</li> <li>– 6 (Global Equities)</li> </ul>
encode	Int	Y	VenCode is the corresponding vendor's unique code.
rank	Smallint	N	Rank is the issue rank for issuers with multiple issues. Note: Ranking is determined upon initial load, and will not necessarily change in response to new issues or volume/status changes.
exchange	Smallint	Y	Exchange identifies whether the security is a United States security (1) or a Canadian security (2). A value of 0 indicates that this field is not applicable.
startDate	smalldatetime	Y	StartDate is the first date issuer information is valid.
endDate	smalldatetime	Y	EndDate is the last date issuer information is valid.

### Example Use Case

```
select
    m.id,m.sedol,m.name,p.*
from vw_securityMasterX m
    join vw_securityMappingX p
        on p.seccode = m.seccode
        and p.ventype = 33  -- Datastream
        and p.typ = m.typ
where m.id = '@HONDA9'
```

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