

FactMarketOpenInterest

BusinessDateKey (FK)	int	NOT NULL
ExchangeKey (FK)	int	NOT NULL
ContractKey (FK)	int	NOT NULL
SourceProviderKey (FK)	int	NOT NULL
MarketSettlementKey (FK)(FK)	int	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL
MarketOpenInterestQuantity	bigint	NOT NULL
MarketCapitalizationAmountLocal	money	NOT NULL
MarketCapitalizationAmount	money	NOT NULL
MarketEquityClosePriceAmount	money	NOT NULL
MarketContractSpecificationCount	int	NOT NULL
MarketTotalVolumeQuantity	bigint	NOT NULL
Last3MonthAverageMarketVolumeQuantity	bigint	NOT NULL

DimSourceProvider

SourceProviderKey (PK)	int	IDENTITY
SourceProviderDescription	nvarchar(256)	NOT NULL
SourceProviderID	nvarchar(40)	NOT NULL
SourceProvider (FK)	nvarchar(40)	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL

FactAccountOpenInterest

BusinessDateKey (FK)	int	NOT NULL
MarginAccountKey (FK)	int	NOT NULL
SourceProviderKey (FK)	int	NOT NULL
ExchangeKey (FK)	int	NOT NULL
ContractKey (FK)	int	NOT NULL
MarketSettlementKey (FK)(FK)	int	NOT NULL
MarketInterestInfoKey (FK)(FK)	int	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL
AccountLongQuantity	bigint	NOT NULL
AccountShortQuantity	bigint	NOT NULL
AccountOpenInterestQuantity	bigint	NOT NULL
FirmLongQuantity	bigint	NOT NULL
FirmShortQuantity	bigint	NOT NULL
FirmOpenInterestQuantity	bigint	NOT NULL
AccountFirmOpenInterestPercentage	numeric(15,4)	NOT NULL
AccountMarketOpenInterestPercentage	numeric(15,4)	NOT NULL
AccountContractOpenInterestPercentage	numeric(15,4)	NOT NULL
AccountNotionalValueAmountLocal	money	NOT NULL
AccountNotionalValueAmount	money	NOT NULL
FirmNotionalValueAmountLocal	money	NOT NULL
FirmNotionalValueAmount	money	NOT NULL
EquityClosePriceAmount	numeric(15,8)	NOT NULL
AccountMarginPositionDetailsCount	int	NOT NULL
DefaultInitialMarginRate	numeric(18,4)	NOT NULL
MarginScaleUpRate	numeric(18,4)	NOT NULL

DimMarketInterestInfo

MarketInterestInfoKey (PK)	int	IDENTITY
MarketInterestDescription	nvarchar(256)	NOT NULL
OpenInterestTypeCode	nvarchar(1)	NOT NULL
OpenInterestType	nvarchar(24)	NOT NULL
IsFrontMonth	nchar(1)	NOT NULL
IsPastSettlement	nchar(1)	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL

DimMarketSettlement

MarketSettlementKey (PK)	int	IDENTITY
MarketSettlementDescription	nvarchar(256)	NOT NULL
TradingYearMonth	nvarchar(6)	NOT NULL
TradingDay	nvarchar(2)	NOT NULL
OptionTypeCode	nvarchar(1)	NOT NULL
OptionType	nvarchar(4)	NOT NULL
IsDayStrip	nchar(1)	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL

DimExchange

ExchangeKey (PK)	int	IDENTITY
ExchangeDescription	nvarchar(256)	NOT NULL
ExchangeSource	nvarchar(24)	NOT NULL
ExchangeID	nvarchar(16)	NOT NULL
ExchangeShortID	nvarchar(16)	NOT NULL
ExchangeAbbreviation	nvarchar(16)	NOT NULL
ExchangeName	nvarchar(80)	NOT NULL
ExchangeGroup	nvarchar(80)	NOT NULL
ExchangeFormerName	nvarchar(80)	NOT NULL
ExchangeCountry	nvarchar(80)	NOT NULL
ExchangeCountryCode	nvarchar(3)	NOT NULL
ExchangeGeographicRegion	nvarchar(80)	NOT NULL
ExchangeMarketRegion	nvarchar(40)	NOT NULL
GiveUpInvoiceMethod	nvarchar(16)	NOT NULL
ISOExchangeCode	nvarchar(4)	NOT NULL
LegalEntityID	nvarchar(40)	NOT NULL
GMIExchangeCode	nvarchar(2)	NOT NULL
GMIExchangeCode	nvarchar(1)	NOT NULL
UboxMarketCode	nvarchar(8)	NOT NULL
MDSExchangeCode	nvarchar(16)	NOT NULL
IsElectronicOnly	nchar(1)	NOT NULL
IsRJCclearingMember	nchar(1)	NOT NULL
IsEMIRReportToCME	nchar(1)	NOT NULL
IsEMIRReportToICE	nchar(1)	NOT NULL
IsEMIRReportToOther	nchar(1)	NOT NULL
IsEMIRReportingRequired	nchar(1)	NOT NULL
InsertAuditKey (FK)	int	NOT NULL
UpdateAuditKey (FK)	int	NOT NULL

DimAudit

AuditKey (PK)	int	IDENTITY
ParentAuditKey	int	NOT NULL
TableName	nvarchar(50)	NOT NULL
PkgName	nvarchar(50)	NOT NULL
PkgGUID	uniqueidentifier	NULL
PkgVersionGUID	uniqueidentifier	NULL
PkgVersionMajor	smallint	NULL
PkgVersionMinor	smallint	NULL
SourceProvider (FK)	nvarchar(40)	NOT NULL
DataSet	nvarchar(40)	NULL
ExecStartDT	datetime	NULL
ExecStopDT	datetime	NULL
ExtractRowCnt	bigint	NULL
InsertRowCnt	bigint	NULL
UpdateRowCnt	bigint	NULL
ErrorRowCnt	bigint	NULL
TableInitialRowCnt	bigint	NULL
TableFinalRowCnt	bigint	NULL
TableMaxSurrogateKey	bigint	NULL
SuccessfulProcessingInd	nchar(1)	NOT NULL
CubeProcessAddCompletedInd	nchar(1)	NOT NULL