



1/8/25

The following (Q&A) will serve as Amendment #1 to NYSIF's Request for Proposals (RFP) for Transitional Manager Services, bid number 2024-99-INV. Material in this Amendment supersedes any contradictory material in the RFP.

- Attachment 2 – Transitional Manager Technical Questionnaire – Question #55 is hereby modified as follows:
 - 55. Firm must be prepared to meet NYSIF's external accounting system file requirements, which include, but are not limited to:
 - a. File Requirement: Submission of daily position files. The file format specifications and sample position files are detailed in Attachment D – Investment Accounting General Data Requirements - Revised.
 - b. File Transmission: Files must be submitted daily to NYSIF via SFTP.
 - c. File Timing: Files must be transmitted to NYSIF daily.
 - d. Manager Contacts: Designate a point person for file creation and another for addressing any issues once the files are in daily operation (BAU).
- Attachment D – Investment Accounting General Data Requirements – Revised
 - Has been revised and attached.

Please note that the due date for the submission of bids **remains the same.**

All bids are due 1/22/25, by 2:00 p.m.(eastern).

Sincerely,

A handwritten signature in black ink that reads "Alicia Jemmott".

Alicia Jemmott
Contract Management Specialist 1

**Transitional Manager Services
RFP #2024-99-INV
Amendment 1**

Question #	RFP Page #	RFP Section and Sub-Section Reference #/Heading	Question	NYSIF Response
1	93	Appendix M, Section II. Contract Goals	Does NYSIF have specific MWBE guidelines for the Transition Manager's usage of trading counterparties?	No, for purposes of this procurement, NYSIF conducted a comprehensive review of the services required under this procurement and determined that the Contract does not offer sufficient opportunities to set specific goals for participation by MWBEs as subcontractors, service providers, and suppliers to Contractor.
2	N/A	Technical Questionnaire - Question #55	Could you provide copies of "Exhibits x and x" that are referenced for NYSIF's accounting requirements?	The Exhibits X and X are referring to the revised Attachment D that is attached with this amendment.
3	4		Please can NYSIF send across the sample position files referenced in Question 55 of the Technical Questionnaire	Please see response to Question 2.
4			REDACTED has two two entities - REDACTED, which focuses on equities, and REDACTED, which focuses on fixed income. Will NYSIF accept two separate bids from sister companies?	Yes, all firms are able to submit proposals for one or both asset classes. Each firm needs to submit their own proposal in the name and FEIN they are bidding under, we cannot accept joint bids.

ATTACHMENT D

Investment Accounting General Data Requirements

- For investment accounting purposes:
 - o If NYSIF engages an external service provider to perform recording of investment transactions for accounting purposes, which (as of November 2024) is currently the case and is not expected to change in the foreseeable future, then MANAGER, or GENERAL PARTNER for investments in which NYSIF is a limited partner, shall provide files and other resources required by the external service provider. Files shall be provided:
 - In required formats, with respect to:
 - File format. Required file formats are standard (e.g., .CSV, .XLSX) and do not require specialized software (beyond software that can generate .XLSX files, e.g., Microsoft Excel).
 - Data field ordering and formatting.
 - Including all data the service provider requires.
 - With required frequency (e.g., daily/monthly).
 - By required deadlines.

NYSIF's current external service provider has provided NYSIF the below listing of required files and resources. However, should NYSIF's external service provider require additional files or resources, MANAGER or GENERAL PARTNER shall work in good faith with NYSIF to provide such additional files or resources.

- For public equity / fixed income:
 - Daily position file.
- For syndicated loans (bank loans):
 - Daily position file.
 - Daily trade (buy/sell) file.
- For fixed income private placement securities:
 - Daily position file.
 - Daily trade (buy/sell) file.
 - Daily security master file.
 - Monthly file with final market prices and security-level (not issuer-level) credit ratings as of the previous month-end.
 - o MANAGER may compute/determine market prices in the absence of observable market prices. The general methodology used by MANAGER to compute/determine market prices must be disclosed and acceptable to NYSIF. MANAGER must provide NYSIF documentation, which NYSIF determines meets its requirements, regarding the general methodology.
 - o For each security, if credit ratings are available from Nationally Recognized Statistical Rating Organizations (NRSROs) whose ratings are accepted by the National Association of Insurance Commissioners (NAIC) for Statutory Accounting purposes, MANAGER shall provide such ratings to NYSIF. A listing of such NRSROs can be found in the latest available "Purposes & Procedures Manual of the NAIC Investment Analysis Office." As of December 2023 (the latest guidance available as of November 2024), acceptable NRSROs included:

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ATTACHMENT D

Investment Accounting General Data Requirements

- Moody's Investors Service, Inc.
- S&P Global Ratings
- Fitch Ratings, Inc.
- A.M. Best Rating Services, Inc.
- DBRS, Inc. (DBRS Morningstar)
- Kroll Bond Rating Agency, LLC.
- Egan-Jones Ratings Co.
- HR Ratings de Mexico, S.A. de C.V.
- If no acceptable NRSROs provide a credit rating for a security, MANAGER shall provide an internally determined credit rating (a credit rating MANAGER determines through a consistently applied process). If this provision applies to at least one security, MANAGER shall provide NYSIF information regarding MANAGER's methodology for determining credit ratings, at a level of depth meeting NYSIF's requirements.
- Where NYSIF is a limited partner in a "private markets" asset class (such as private credit, private equity, private infrastructure, or private real estate):
 - The accounting services provider requires access to GENERAL PARTNER's website where statements and other documents routinely required for private markets investments are made available. Such websites are often called "user portals." If GENERAL PARTNER does not maintain a user portal, GENERAL PARTNER shall provide statements and other documents directly to the accounting services provider and to NYSIF.
- For asset classes not listed here: MANAGER or GENERAL PARTNER shall consult with NYSIF, which shall provide requirements to MANAGER or GENERAL PARTNER, and MANAGER or GENERAL PARTNER shall confirm to NYSIF its acceptance of requirements prior to the engagement's commencement.
- If NYSIF changes from externally provided accounting services to internally recording investment transactions for accounting purposes, then MANAGER or GENERAL PARTNER shall work in good faith with NYSIF to accommodate reasonable timelines, methods, data sets, and formats set forth by NYSIF to enable timely recording of transactions.

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Interface Number	Interface Name	Tag Number	Tag Name	Parent Name	Definition	Type	Length	Unique	Required	Conditionally Required	Logical Group
336	Positions from Client	2627	CLIENT_SEC_TYPE		Client-designated security type. The client's security type is not maintained over time as an attribute of the security in Aladdin. Nor does Aladdin attempt to map the client security types to Aladdin's secgroup/types. Rather, the client sec type is loaded along with the position as is from the client and is used to facilitate communication with the client during implementation and to ensure that securities are set up with the correct security types in Aladdin. Note: If choosing between sending a higher-level sectype (OPTION) and a lower-level one (OPTION ON DOMESTIC FUTURE), then please send the lower-level, more-detailed one.	string	60		Y		Secmaster
336	Positions from Client	575	PORTFOLIO		Portfolio identifier. Usually, clients provide their own portfolio identifier. BRS then maps this to the corresponding BRS portfolio. Clients may provide more than one identifier for one BRS portfolio with discussion. Less commonly, clients provide the BRS portfolio short name (max 10 characters).	string	60		Y		Position
336	Positions from Client	372	POS_DATE		The as-of date when the positions were held. This is the end of day by default, but can be configured to be start of day for funds that are affected by corporate actions. For example, POS_DATE = 12/31/2008 means the positions were held as of close of business 12/31/2008. This is not the system date when the file was created.	date			Y		Position
336	Positions from Client	371	POS_CUR_PAR		Current (factored down) face amount of the trade or position. For securities which do not amortize (hence, for which 'current face' might arguably not apply), set POS_CUR_PAR equal to POS_FACE. If the opening position was partially closed, this is the remaining open position, factored down; e.g. open \$10mm, close \$1mm, and the current factor is 0.6; then the POS_CUR_PAR is \$5.4mm. Same positive/negative conventions as for POS_FACE. For swaps, send one row only with the swap notional, not one row per leg. As for how to populate this field for SWAPS, please refer to client-facing documentation or ask BRS.	float			Y	This field is not technically required for the load to succeed but is logically required for positions. If not included, the load will still succeed.	
336	Positions from Client	373	POS_FACE		Original face amount of open position on a trade date basis. If the opening position was partially closed, this is the remaining open position. e.g. open \$10mm, close \$1mm, this is \$9mm. Sign: Positive for long positions; negative for short positions. For securities which trade in contracts (e.g. options and futures), this is the number of contracts. For preferred, this is the number of shares. For TIPS, this is the unfactored face amount. For swaps, send one row only with the swap notional, not one row per leg. As for how to populate this field for SWAPS, please refer to client-facing documentation or ask BRS.	float			Y	This field is not technically required for the load to succeed but is logically required for positions. If not included, the load will still succeed.	Position
336	Positions from Client	2626	SEC_DESC		Free-form text description of the security. Although the loading will not fail when the field is not included or the value is blank, client should send the field as it will ensure the proper loading of positions, and the description is also used for Holdings Recon.	string	34		N		Secmaster
336	Positions from Client	2624	BRS_SEC_ID		This field should be populated with Aladdin's unique security ID. Sometimes people refer to this field as the Aladdin b-cusip, the Aladdin cusip, the cusip, the Aladdin sec ID... In any case, if the sender knows the Aladdin security ID, then the sender should include it in this BRS_SEC_ID field.	string	9		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	2643	CLIENT_ID		Client's unique identifier for each security. BRS prefers to find securities by public identifiers (CUSIP, SEDOL, ISIN, etc.) if they are available, or by Aladdin's unique security ID (BRS_SEC_ID or SECURITY.ALADDIN_SEC_ID) if it's available. If neither is available, then the client-provided unique security ID (this field, CLIENT_ID) can be mapped to an Aladdin security to enable mapping from the CLIENT_ID to the Aladdin security.	string	60		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	2638	CUSIP		If the security has a real CUSIP, the client should provide it in this CUSIP tag. BRS uses the CUSIP tag to find securities that have real, SnP-issued, DTC-recognized CUSIP identifiers. The CUSIP should include the ninth character check digit.	string	9		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	207	ISIN		ISIN (International Security Identification Number).	string	20		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	2641	LIN		LIN (Loan Identification Number).	string	13		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	1283	PPN		Private Placement Number. This is an identifier for private placements issued by S&P CUSIP Bureau. It resembles a CUSIP but has a special character in either character 6, 7, or 8.	string	20		C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID

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336	Positions from Client	420	SEDOL	International security identifier. SEDOLs are issued by the London Stock Exchange. Stands for Stock Exchange Daily Official List. Seven characters.	string	20	C	Client_id, cusip, sedol, ISIN, LIN, PPN, or BRS_SEC_ID is always required	Security ID
336	Positions from Client	4306	DELIVERY_DATE	The deliverable date of the underlying security. When the underlying security needs to settle.	date		C	Optional for FX options	FX
336	Positions from Client	4307	EXPIRY_TIME	The time and location of the option expiry cut. E.g. N means 10am New York Time, L means 3pm London Time, and T means 3pm Tokyo Time. Full list is in the OPTION_EXP_TIME decode.	string	60	C	Optional for FX options	FX
336	Positions from Client	4294	EXERCISE_TYPE	Exercise option type. Values include: 'A' American, 'B' Bermudan, 'E' European 'S' Asian	string	1	C	Required for FX options	FX
336	Positions from Client	4297	BARRIER_EVENT	Option style. UI=Barrier Up and In, UO=Barrier Up and Out, DI Barrier Down and In, DO=Barrier Down and Out, 2I=Barrier Double Knock In, 1T=Digital One Touch, IT Digital Instant One Touch, NT Digital No Touch, 2T=Digital Double Touch, etc. See decode BARRIER_EVENT	string	60	C	Required for FX options if applicable	FX
336	Positions from Client	4301	BARRIER_END	The barrier period end date	date		C	Required for FX options if applicable.	FX
336	Positions from Client	4298	BARRIER_LOWER	Contains the option's lower knock-in level as a rate	float		C	Required for FX options if applicable.	FX
336	Positions from Client	4300	BARRIER_START	The barrier period start date	date		C	Required for FX options if applicable.	FX
336	Positions from Client	4299	BARRIER_UPPER	Contains the option's higher knock-in level as a rate	float		C	Required for FX options if applicable.	FX
336	Positions from Client	4302	SETTLE_METHOD	The delivery method for this type of option. For OPTION/EQUITY you can have P=Physical, C=Cash, N=Net Shares, O=Other (full list in the EQOPT_SETTLE decode). For OPTION/FUTURE you can have M=MARGIN, U=UPFRONT (full list in the OPT_FUT_SETTLE decode).	string	60	C	Required for FX options if applicable.	FX
336	Positions from Client	4295	OPTION_STRIKE	Strike price of the option as quoted using market convention	float		C	Required for FX options.	FX
336	Positions from Client	4296	PUT_CALL	Is this option a PUT or a CALL. If PUT, enter P. If CALL, enter C.	string	4	C	Required for FX options.	FX
336	Positions from Client	4303	ANNOUNCE_DT	The date that the security was initially announced and offered to the public. For NDF and OHA FX contracts, this contains the Fixing Date of the NDF/OHA	date		C	Required for NDF/OHA FX contracts	FX
336	Positions from Client	4293	DESC_INSTMT	Free form text description of the security. Although the loading will not fail when the field is not included or the field value is blank, client should send the information to ensure the proper loading of positions	string	34	C	Required if loading FX	FX
336	Positions from Client	4292	CURRENCY	(1) For FX contracts, CURRENCY is the contra currency. The contra currency amount is provided in TRD_PRINCIPAL; see TICKER for example. (2) For FX options, the CURRENCY is also the contra currency. The contra currency amount is not provided.	string	3	C	Required if used with FX PROCREATE.	FX
336	Positions from Client	2631	SEC_CURRENCY	The currency of the security that this holding or price is set up with in the client system. This is compared to the currency of the security in the BRS system. ISO code, e.g. USD, GBP, JPY, etc. This field is not required for brs_pos loading, but used for holdings recon.	string	3	C	for ART	Secmaster
336	Positions from Client	2633	ACCRUAL_DATE	The date on which this security or derivative first started accruing interest.	date				Secmaster
336	Positions from Client	2546	ACCRUED_INT	Accrued interest of this holding in the CURRENCY of the holding.	float				Market Value
336	Positions from Client	6238	BASE_COMMITMENT	For those clients using both Aladdin and eFront only: Initial commitment amount in base currency	integer				
336	Positions from Client	6239	BASE_CONTRIBUTION	For those clients using both Aladdin and eFront only: Total contribution amount in base currency	integer				
336	Positions from Client	2632	BASE_CURRENCY	The base currency of the portfolio. Should also be the currency of MKT_VALUE.	string	3			Misc
336	Positions from Client	6240	BASE_DISTRIBUTION	For those clients using both Aladdin and eFront only: Total distribution amount in base currency	integer				
336	Positions from Client	2653	BOOK_DATE_2	The effective date of the book value. Use this field if providing 2 or more book value bases.	date				Book Value
336	Positions from Client	2658	BOOK_DATE_3	The effective date of the book value. Use this field if providing 3 or more book value bases.	date				Book Value
336	Positions from Client	2663	BOOK_DATE_4	The effective date of the book value. Use this field if providing 4 or more book value bases.	date				Book Value

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336	Positions from Client	2668	BOOK_DATE_5		The effective date of the book value. Use this field if providing 5 book value bases.	date						Book Value
336	Positions from Client	2655	BOOK_PRICE_2		The price that corresponds to the provided book value in security or local currency. Use this field if providing 2 or more book value bases.	float						Book Value
336	Positions from Client	2660	BOOK_PRICE_3		The price that corresponds to the provided book value in security or local currency. Use this field if providing 3 or more book value bases.	float						Book Value
336	Positions from Client	2665	BOOK_PRICE_4		The price that corresponds to the provided book value in security or local currency. Use this field if providing 4 or more book value bases.	float						Book Value
336	Positions from Client	2670	BOOK_PRICE_5		The price that corresponds to the provided book value in security or local currency. Use this field if providing 5 book value bases.	float						Book Value
336	Positions from Client	2651	BOOK_TYPE_2		The basis of the book value provided. Most commonly, BRS supports GAAP, STAT, TAX, and IFRS. Please discuss with your Green Package team if you require additional values. Use this field if providing 2 or more book value bases.	string		7				Book Value
336	Positions from Client	2656	BOOK_TYPE_3		The basis of the book value provided. Most commonly, BRS supports GAAP, STAT, TAX, and IFRS. Please discuss with your Green Package team if you require additional values. Use this field if providing 3 or more book value bases.	string		7				Book Value
336	Positions from Client	2661	BOOK_TYPE_4		The basis of the book value provided. Most commonly, BRS supports GAAP, STAT, TAX, and IFRS. Please discuss with your Green Package team if you require additional values. Use this field if providing 4 or more book value bases.	string		7				Book Value
336	Positions from Client	2666	BOOK_TYPE_5		The basis of the book value provided. Most commonly, BRS supports GAAP, STAT, TAX, and IFRS. Please discuss with your Green Package team if you require additional values. Use this field if providing 5 book value bases.	string		7				Book Value
336	Positions from Client	2652	BOOK_VALUE_2		Book value (or tax basis value) in security or local currency without accrued interest based upon the current face amount. Use this field if providing 2 or more book value bases.	float						Book Value
336	Positions from Client	2657	BOOK_VALUE_3		Book value (or tax basis value) in security or local currency without accrued interest based upon the current face amount. Use this field if providing 3 or more book value bases.	float						Book Value
336	Positions from Client	2662	BOOK_VALUE_4		Book value (or tax basis value) in security or local currency without accrued interest based upon the current face amount. Use this field if providing 4 or more book value bases.	float						Book Value
336	Positions from Client	2667	BOOK_VALUE_5		Book value (or tax basis value) in security or local currency without accrued interest based upon the current face amount. Use this field if providing 5 book value bases.	float						Book Value
336	Positions from Client	2649	BOOK_YIELD		Book yield. This is optional for loading book-value data.	float						Book Value
336	Positions from Client	2654	BOOK_YIELD_2		Book yield. Use this field if providing 2 or more book value bases.	float						Book Value
336	Positions from Client	2659	BOOK_YIELD_3		Book yield. Use this field if providing 3 or more book value bases.	float						Book Value
336	Positions from Client	2664	BOOK_YIELD_4		Book yield. Use this field if providing 4 or more book value bases.	float						Book Value
336	Positions from Client	2669	BOOK_YIELD_5		Book yield. Use this field if providing 5 book value bases.	float						Book Value
336	Positions from Client	4304	CD_INSTMT_TYPE		Client-designated security type. The client's security type is not loaded into Aladdin; rather, it is used by BRS to facilitate communication with the client during implementation.	string		60				
336	Positions from Client	2625	CLASS		For most security types, this can be left blank. This field is used to store additional information about a security that is not included in the SEC_DESC field. Common uses include: the specific tranche class of a mortgage or the series of a corporate bond.	string		12				Secmaster
336	Positions from Client	590	COMMENT		Comments. Max 60 characters. Comment must begin and end with a double-quote and must not contain double-quote inside the comment. It must not contain < or >. This is used at conversion to populate the comment on the conversion trade.	string		60				Misc
336	Positions from Client	94	COUNTRY		Country of issuance. For equity securities this considered the country of domicile. Country of domicile for fixed income securities is usually considered to be the country of incorporation. This is usually a two-character ISO country code, e.g. US, GB, etc. Some other values may appear, e.g. EU for European Union. Full list of valid values is in the COUNTRIES decode.	string		2				Secmaster
336	Positions from Client	96	COUPON		Current coupon.	float						Secmaster
336	Positions from Client	6237	CURRENT_OWNERSHIP		For those clients using both Aladdin and eFront only: Portfolio's current ownership (%) of the underlying asset	integer						

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336	Positions from Client	2642	EXCHANGE	Primary exchange of the security. E.g. for non-options, valid values include NYSE for New York Stock Exchange, NAJ for New York Mercantile Exchange, NASDAQ, ESF for Swiss Options & Financial Futures (SOFFEX), and many more.	string	16				Secmaster
336	Positions from Client	139	EXCHANGE_RATE	Exchange rate. This is (currency of the trade / base currency of the portfolio), even for cross-currency FX trades where neither currency is the base currency of the portfolio.	float	8				Trade terms
336	Positions from Client	4387	INNUM	Aladdin trade identifier. This field is optional and BRS does not recommend including it. To use this field, it is important that the lots between the client system and Aladdin are in synch. If they are not, including the tag can cause errors during the load, i.e. client sends an INNUM which Aladdin doesn't have, or Aladdin and client have mismatched INNUM.	int					
336	Positions from Client	1904	ISSUER_NAME	Issuer name. Free-form.	string					Secmaster
336	Positions from Client	2636	ISSUER_SHORT_NAME	Issuer short name, to be used when clients would like to attempt to match to an Aladdin issuer_shortname.	string	64				Secmaster
336	Positions from Client	6242	LOCAL_COMMITMENT	For those clients using both Aladdin and eFront only: Initial commitment amount in local currency	integer					
336	Positions from Client	6243	LOCAL_CONTRIBUTION	For those clients using both Aladdin and eFront only: Total contribution amount in local currency	integer					
336	Positions from Client	257	MATURITY	Legal final maturity date. For TBAs and TBA ARMs, this is the contractual settlement date of the TBA.	date					Secmaster
336	Positions from Client	2545	MKT_PRICE	Price of the security that was used in calculating the holding's market value. Should be provided in the local currency.	float					Market Value
336	Positions from Client	2623	MKT_VALUE_BASE	Market value of the holding, in base currency. This does not include accrued interest.	float					Market Value
336	Positions from Client	2544	MKT_VALUE_LOCAL	Market value in the local currency not including accrued interest.	float					Market Value
336	Positions from Client	2630	MKT_YLD	Market yield	float					Misc
336	Positions from Client	4405	NOTL_MV_BASE	The notional market value of the holding in the base currency of the portfolio	float					Market Value
336	Positions from Client	4404	NOTL_MV_LOCAL	The notional market value of the holding in the local currency of the asset	float					Market Value
336	Positions from Client	4305	PAY_FX_REFERENCE	For FX NDF/OHA/NDO, contains the fixing rate source.	string	15				FX
336	Positions from Client	2639	POS_START_DATE	Start date of the position. Usually this should be omitted and a single POS_DATE provided instead. POS_START_DATE is used for positions that span a range of time like index positions which span a month.	date					Position
336	Positions from Client	2640	POS_STOP_DATE	Stop date of the position. Usually this should be omitted and a single POS_DATE provided instead. POS_STOP_DATE is used for positions that span a range of time like index positions which span a month.	date					Position
336	Positions from Client	1056	PRICE_DATE	As-of date of the market price	date					Market Value
336	Positions from Client	3399	SOURCE	If you are providing prices for loading into Aladdin for reporting in the Green Package, then this SOURCE field can optionally be provided to indicate a free-form description of the source of that price. For example, JPM, CLIENT, or other values as agreed with the GP Analyst.	string	5				
336	Positions from Client	449	STRATEGY	Trading strategy assigned to a particular trade or holding. Do not include < or > characters. To specify a hierarchical structure, state each strategy and separate by : such as "Govt:USD Breakeven"	string	255				Trade terms
336	Positions from Client	612	TICKER	Standard exchange ticker, if available. For example, tickers should be provided for futures (TYH3), options on futures (TYH3C, TYH3P), equities (IBM), options on equities (IBZJH.X), etc. See also MARKET_SECTOR.	string	16				Secmaster
336	Positions from Client	6247	TOTAL_RECALLABLE_DISTRIBUTION	For those clients using both Aladdin and eFront only: Total recallable distribution amount in local currency	float					
336	Positions from Client	2470	TRD_COMMISSION	This is used for conversion trades into Aladdin to populate the commission amount on the conversion trade in the currency of TRD_CURRENCY. If you are paying the commission, make this amount "positive" and if you are receiving it, make it "negative". If no commission, set this to 0.	float					Trade terms
336	Positions from Client	487	TRD_COUPON	Current coupon at time of trade execution (percentage).	float					Secmaster

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336	Positions from Client	2471	TRD_CURRENCY		For open trades, this is the currency that the trade will settle in. For positions, this can be set to the security currency. If not provided, then Aladdin will default to the security currency.	string	3					Trade terms
336	Positions from Client	499	TRD_FACTOR		Principal factor associated with the transaction (decimal). For non-amortizing securities, TRD_FACTOR=1.	float						Trade terms
336	Positions from Client	2634	TRD_FACTOR_DATE		Date for which the TRD_FACTOR applies.	date						Trade data
336	Positions from Client	502	TRD_INTEREST		Total accrued interest on the transaction. Depending on direction of the trade, TRD_INTEREST will be positive or negative. By Aladdin convention, incoming money is negative, and outgoing money is positive. This amount is represented in TRD_CURRENCY.	float						Trade terms
336	Positions from Client	627	TRD_OTHER_FEE		This is used for conversion trades into Aladdin to populate the 'other fee' amount on the conversion trade for fees outside of fixed income commissions such as SEC fees and preferred stock fees. If you are paying the fee, then this should be *positive*. If you are receiving it, it should be *negative*. If no fee, set this to 0.	float						Trade terms
336	Positions from Client	2637	UNITS		Units of the security	string	10					Secmaster
336	Positions from Client	6241	BASE_MANAGEMENT_FEE		For those clients using both Aladdin and eFront only: Total management fees in base currency	float						
336	Positions from Client	6248	INITIAL_COMMITMENT_DATE		For those clients using both Aladdin and eFront only: Initial commitment date	datetime						
336	Positions from Client	6249	INVESTMENT_DATE		For those clients using both Aladdin and eFront only: Investment date	datetime						
336	Positions from Client	6244	LOCAL_DISTRIBUTION		For those clients using both Aladdin and eFront only: Total distribution amount in local currency	float						
336	Positions from Client	6245	LOCAL_MANAGEMENT_FEE		For those clients using both Aladdin and eFront only: Total management fees in local currency	float						
336	Positions from Client	6250	NET_NAV		For those clients using both Aladdin and eFront only: Net Valuation. Should be received in local currency.	float						
336	Positions from Client	6246	REMAINING_COMMITMENT		For those clients using both Aladdin and eFront only: Remaining commitment amount in local currency	float						
336	Positions from Client	2628	BRS_SEC_GROUP		BRS sec_group for this security, if known. If the record is an FX position, this field must be 'FX'. PROCREATE required field.	string	10				Required for FX positions	Secmaster
336	Positions from Client	2629	BRS_SEC_TYPE		BRS sec_type for this security, if known. Required for FX positions. For currency contracts, either FWRD, SPOT, or HEDGE. For options on FX currency contracts, OPTION. PROCREATE required field.	string	10				Required for FX positions	Secmaster
336	Positions from Client	2644	FIXDATE		FIXDATE applies to non-deliverable & OHA FX forwards and options on FX forwards. The fixing date is the date when the exchange rate will be fixed to settle the NDF back into a deliverable currency. If not provided by the client, then Aladdin will attempt to work out the fixing date from the settlement date of the non-deliverable forward.	date					Required for FX positions; optional for pending trades	FX
336	Positions from Client	2635	TRD_PRINCIPAL		For FX contracts, the quantity of the contra currency (the currency in the SEC_CURRENCY tag). If receiving this currency, this field must be positive. If delivering this currency, this field must be negative. For FX options, this is the option premium amount where premiums received are negative and premiums paid are positive.	float					Required for FX positions; optional for pending trades	Trade terms
336	Positions from Client	2472	NDF_TYPE		NDF_TYPE applies where the settlement currency is different than the security currency. E.g. a forward currency contract in a currency that does not settle in that currency (known as a non-deliverable forward, or NDF), or an option on a non-deliverable currency. Valid values are N for non-deliverable, or O for onshore agreement. Required (if applicable) so Aladdin can set up the security correctly	string	1				Required for NDF/OHA FX contracts or FX options	FX
336	Positions from Client	2647	BOOK_DATE		The effective date of the book value. This date is typically the same for all book data in the file. Will default to POS_DATE if BOOK_DATE is not populated.	date					Required for loading book values	Book Value

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336	Positions from Client	2266	BOOK_FX_RATE		FX rate between local ccy (asset ccy) and base ccy (portfolio ccy) from original trade. Always (local ccy)/(base ccy). Not a market FX rate, but a trade-level FX rate. Does not change over time e.g. for a holding of 100mm shares of a GBP security, for which client paid 99mm GBP (equivalent to \$140mm USD), these values will apply: effective_date: trade date, bv: 99mm (this is in local ccy), book_fx_rate: 0.70714 (99mm GBP/\$140mm USD = 1/1.4 = 0.714), book_price: 99. If no book FX rate is in the file, GP uses EOD spot FX rate as of the book date. For files with multiple BVs BOOK_TYPE_2,3,4,5, the same BOOK_FX_RATE should apply to all of them since this is a trade attribute. Should clients need to send a separate rate per type, there is no BOOK_FX_RATE_2/3/4/5 so each set of extra BVs would need to come in a separate file.	float				Required for loading book values	Book Value
336	Positions from Client	2648	BOOK_PRICE		The price that corresponds to the provided book value in local security currency.	float				Required for loading book values	Book Value
336	Positions from Client	2650	BOOK_TYPE		The basis of the book value provided. Most commonly, BRS supports GAAP, STAT, TAX, and IFRS. Please discuss with your Green Package team if you require additional values.	string	7			Required for loading book values	Book Value
336	Positions from Client	42	BOOK_VALUE		Book value (or tax basis value) in security or local currency without accrued interest based upon the current face amount.	float				Required for loading book values	Book Value
336	Positions from Client	1232	LOT_ID		Unique external identifier of the position. If provided, this should be unique so external tax lots can be accurately identified in Aladdin; however, Aladdin will not validate if LOT_ID values are distinct when loading	string	30			Required for loading trades	Identifiers
336	Positions from Client	573	TRD_COUNTERPARTY		For trades, this should be the client's counterparty short name or counterparty code for this trade, e.g. BEAR, CITI, 12345, etc. For swaps, options, and futures, this should be the counterparty. For positions at the tax lot level, this can be the counterparty for the trade which opened this tax lot. For positions at the fund/cusip level, this should be set to a dummy value CONV which stands for conversion. This is used during the conversion to populate the counterparty on the conversion trades. Mapping is performed in Aladdin.	string	20			Required for loading trades	Trade terms
336	Positions from Client	630	TRD_PRICE		TRD_PRICE is used at conversion as the trade price of the conversion trade. For open trades, clients must provide the open trade price. For positions, this can be the book price, market price, or a dummy price. This uses the same conventions as Aladdin's TradeEntry: If the holding is in shares or contracts, then the price is per share or contract; if it's a swap, price is usually zero; otherwise the price is expressed in percent (e.g. 99, 101, etc).	float				Required for loading trades	Trade terms
336	Positions from Client	1051	TRD_SETTLE_DATE		For trades, this should be the settlement date. For positions, if reporting tax-lot level positions, this can be the settlement date of the original trade that opened this tax lot (if available), or it can be set to POS_DATE. For positions at the fund/cusip level, this should be set to POS_DATE. This is used during the conversion to populate the settlement date of the conversion trade in Aladdin.	date				Required for loading trades	Trade terms
336	Positions from Client	1050	TRD_TRADE_DATE		For trades, this should be the trade date. For positions, if reporting tax-lot level positions, this can be the original trade that opened this tax lot (if available), or it can be set to POS_DATE. For positions at the fund/cusip level, this should be set to equal the POS_DATE. This is used during the conversion to populate the trade date of the conversion trade in Aladdin.	date				Required for loading trades	Trade terms

