

Retrieve positional, transactional and performance data for your open ended funds at a Fund level housed in our SEI Data Warehouse. The data set returned includes the beginning and ending balances, contributions and withdrawals over the period, fees and profit and loss fields.

TAGS: edw, fundValuation, nav,

ENDPOINT: Performance

ENDPOINT DESCRIPTION:

This API is for open ended funds. It returns a single fund's net rate of return (ROR) for a specific As Of Date. Detailed data points used to derive the ROR are included. Where the fund has subfunds, data is represented at the subfund level.

PROD URL: <https://api.seic.com/v1/funds/{externalId}/performance>

TEST URL: <https://test.api.seic.com/v1/funds/{externalId}/performance>

TLS URL*: <https://mtls.api.seic.com/v1/funds/{externalId}/performance>

*The TLS endpoint is only used if Server Based Application was selected during the App Registration process.

STEP 1

OAuth Token

STEP 2

Pass the OAuth Token and the App Key to invoke this endpoint for a particular application.

REQUEST PARAMETERS:

| Name | Description | Data Type | Parameter Type |
|-----------------|---|-----------|----------------|
| Authorization | access_token value obtained from the Token endpoint.This is passed as "Bearer access_token " | string | header |
| AppKey | This is the Consumer Key provided during the App Registration process and is used to identify the user's application. | string | header |
| externalId | Unique business identifier that represents a contact, investor, product, transaction or alternate entity recognized by SEI and a third party system or application. Many times the externalId is used to synchronize SEI sourced data with another data source for the same record. | string | template |
| category | This parameter identifies the category of the Funds the data is being requested for. Valid value for this is 'OEF 'which is short for Open Ended Funds. | boolean | header |
| asOfDate | As of business date of the reporting data in YYYY-MM-DD. | string | query |
| startDate | The earliest date within a range in ISO 8601 format YYYY-MM-DD. | string | query |
| endDate | The latest date within a range in ISO 8601 format YYYY-MM-DD. | string | query |
| reportingPeriod | Identifies if the data is for 'closed' or 'estimated' reporting period based on how the fund may be administered by SEI. | string | query |
| limit | Number of records per page. Many responses have a maximum of 50 records per page. | string | query |

SAMPLE REQUEST:



```
curl -X GET \
'https://api.seic.com/v1/funds/WCEDLP/performance' \
-H 'appkey: gsedgaerhDSHGRSHv' \
-H 'authorization: Bearer ADsgdnnkjnfIKJN' \
-H 'category: oef'
```

REQUEST HEADER:

```
appkey: gsedgaerhDSHGRSH
authorization: Bearer ADsgdnnkjnfIKJN
```

RESPONSE PAYLOAD MODEL:

| Name | Description | Data Type(L) |
|-------------------------|---|--------------|
| performance | A collection of fields identifying a unique performance calculation, such as individual fund's performance or the performance of an individual investor in a specified fund or subfund. | object |
| links | Embedded URLs in responses that allow for easier navigation. | array |
| href | Fully configured URL to obtain more information regarding an entity. Allows for easier navigation across products. These links should not be cached. | string |
| rel | The name of a link returned by the href URL. This is immutable. | string |
| reportingPeriod | The reporting period with valid values Daily, Weekly, Monthly and Quarterly. This mandatory query parameter is used only in a request to retrieve a limited set of positions data. | string |
| valuationDate | The date on which the market value of the investment is established. | string |
| indexValue | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| netRor | Net rate of return, exclusive of all fees. | string |
| netOverGrossRor | Net rate of return using net PnL divided by gross beginning balance. | string |
| netOverGrossIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| grossOfPfeeRor | Gross rate of return using gross PnL inclusive of accrued incentive fees. | string |
| grossOfPfeeIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| grossOfMfeeAndPfeeRor | Gross rate of return using gross PnL inclusive of accrued incentive fees and management fees. | string |
| grossOfMfeeAndPfeeIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| grossFeesRor | Gross rate of return using gross PnL inclusive of accrued incentive fees, management fees and other fees. | string |
| grossFeeIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| grossAdminFeeRor | Gross rate of return using gross PnL inclusive of accrued incentive fees, management fees, other fees and administrative fees. | string |

| | | |
|--------------------|---|--------|
| grossAdminFeeIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| dietzRor | Mathematical technique to evaluate a fund's return based on a weighted calculation of its cash flow. | string |
| dietzIndex | Index values are used to make point to point returns easier to calculate. Then performance between any two dates can be derived simply by calculating the percentage change in the index values stored for each of the two dates. | string |
| funds | An array of products specific to the opportunity in SEI Trade. | array |
| externalId | Unique business identifier that represents a contact, investor, product, transaction or alternate entity recognized by SEI and a third party system or application. Many times the externalId is used to synchronize SEI sourced data with another data source for the same record. | string |
| subFund | A collection of fields referencing the subfund in the position, transaction or on performance. | object |

RESPONSE ERRORS:

| Name | Description |
|------|--|
| 200 | OK - The request has succeeded and the response has been returned. |
| 400 | Bad request - The server cannot or will not process the request due to an inaccurate request submitted by the client application. Please resubmit the request after making the required corrections indicated in the error response. For more Info on SEI Error Standards please refer to the API Standards FAQ under Support. |
| 401 | Unauthorized - Invalid authentication details have been provided. Also useful to trigger an authorization pop up if the API is used from a browser. |
| 403 | Forbidden-The SEI Server understood the request but refuses to fulfill it. |
| 404 | Not Found- The requested resource or the underlying resource does not exist. Please resubmit the request after making the required corrections |
| 500 | Internal Server Error - The server was unable to fulfill the request due to an unknown condition. Please contact SEI for support. For More Info please refer to the "Response & Errors" FAQ under support. |

SAMPLE RESPONSE:

```
{
  "data": [{
    "performance": {
      "fund": {
        "externalId": "WWCEDLP",
        "subFund": null,
        "externalId": null
      },
      "links": [{
        "rel": "productMetadata",
        "href":
"https://api.seic.com/v1/products/metadata?externalId=WWCEDLP&validateRequest=false"
      }
    ],
    "reportingPeriod": "Closed",
    "valuationDate": "2019-03-31T23:59:59",
    "indexValue": 104.07421959251238,
    "netRor": -0.2665893340249397,
    "netOverGrossRor": -0.2665893340249397,
    "netOverGrossIndex": 104.07421959251238,
    "grossOfPfeeRor": -0.2042142814317208,
    "grossOfPfeeIndex": 107.44624935072916,
    "grossOfMfeeAndPfeeRor": -0.120929550787384,
    "grossOfMfeeAndPfeeIndex": 112.91166524409829,
    "grossFeesRor": -0.1166224413364275,
  }
  ],
}
```

```
    "grossFeeIndex": 113.19058312928337,  
    "grossAdminFeeRor": -0.120929550787384,  
    "grossAdminFeeIndex": null,  
    "dietzRor": -0.2665893340249397,  
    "dietzIndex": 107.44624935072916  
  }  
}  
],  
"paging": {  
  "totalCount": 217,  
  "limit": 1,  
  "first": "https://api.seic.com/v1/funds/ABCD/performance?before=MQ==&after=MQ==",  
  "last": "https://api.seic.com/v1/funds/ABCD/performance?before=MjE3&after=MjE3",  
  "previous": null,  
  "next": "https://api.seic.com/v1/funds/ABCD/performance?before=Mg==&after=Mg==",  
  "self": "https://api.seic.com/v1/funds/ABCD/performance?limit=1"  
}  
}
```

RESPONSE HEADER:

```
Content-Type: application/json  
Status: 200 OK  
requesttrackingid: 67e1ff68-164f-03ad-0f2d-5cbbfda56ec9
```