

Statement of positions  
structure

SQL Name	Definition
portfolio	Portfolio
val_date	Value date
instrument	Instrument id
instrument_CURR	Instrument currency
date_rembt	Date remboursement (MBS?)
quantity	Quantity
last_price	Last price
pos_curr	Position currency
pos_accr_int_m	Into Valuation screen we could display sum of accrued interest using pos_val_id.pos_accr_int_m script keyword. When sell operations are consuming existing quantity, the new position inherits summed accrued interest coming from the original position.
pos_mkt_val_m	The market value of this position expressed in position currency. The market value is the sum of the net value and the accrued interest.
cost	cost price
ref_curr	Indicates the currency of the position. This currency, which depend on the currency of the domain, does not necessarily correspond to the reference currency of the portfolio to which the position/balance position belongs.
ref_mkt_val_m	The market value of this position expressed in reference currency. The market value is the sum of the net value and the accrued interest.
Profit_Loss	pos_net_val_m : The net value of this position as expressed in the position currency. The market value is the sum of the net value and the accrued interest. Net amount of a position, expressed in the position currency (i.e. the currency of the 'price/unit income'). This amount is computed as the 'Position Gross Amount' plus the sum of the Fees & Taxes Amounts (i.e. the BPs Amounts). This amount is computed as follows : 'Position Gross Amount' + SUM('BPI Amounts')
sub_pos_nat	Internal use
blocage	Locking type
accr_int_num_period_n	Number of days interest has accrued
NUM_CTR	Contract number in internal format
CODE_LOC	Internal use
APP_CODE	Internal use
pos_fees	pos_net_amount_m : Net amount of a position, expressed in the position currency (i.e. the currency of the 'price/unit income'). This amount is computed as the 'Position Gross Amount' plus the sum of the Fees & Taxes Amounts (i.e. the BPs Amounts). This amount is computed as follows : 'Position Gross Amount' + SUM('BPI Amounts') pos_gross_amount_m : The gross amount expressed in the Position Amount Currency. This amount is computed as follows : [(Price * Quantity)+ Supplementary Amount ]
denom_instr	Long name of the occurrence
type_instr	Specifies the type of instrument. Specifies the nature of the instrument. Permitted Value (Nature) - Name 0 - <All> 1 - Stock 2 - Fixed Income 3 - Option 4 - Cash Account 5 - Money Market 6 - Future 7 - Forward 8 - Index 9 - Rate 10 - Swap 11 - Discount Instrument Discount instrument. 12 - Commodity Commodity. 13 - Fund Share Fund share. 14 - Yield Curve Yield curve. 15 - Deliverable Deliverable. 16 - Debt Debt. 17 - Other 18 - Option Bond 19 - Convertible Bond 20 - Forward Rate Agreement 21 - Forex Swap 22 - Exotic Option 23 - Swaption 24 - Mortgage-Backed Security 25 - Flow Instrument 26 - Notional
nature_instr	
system_curr	code of system currency
Exch_ptf_sys	exchange rate between portfolio currenca and system currency ?
sys_curr_mkt_value	ref_mkt_val_m expressed in system currency
ud_isin_code_c	ISIN code of instrument
pos_exch_rate	The exchange rate between the related position currency and the reference currency ?
fi_mkt_val_m	The market value of this position as expressed in the instrument currency. The market value is the sum of the net value and the accrued interest.
price_exch_rate	Exchange rate between the currency of the price and the reference currency.
ref_accr_int_m	Accrued interest in reference currency.
ref_mkt_val_m	The market value of this position expressed in reference currency. The market value is the sum of the net value and the accrued interest.
accr_int_curr_id	Identifier of the accrued interest currency.
pos_accr_int_m	Accrued interest in position currency.
Racine	Portfolio id (without type of portfolio)