

Specific values and Bloomberg fields for different security types

EQUITIES

- Cost Factor = 1
- Notional Factor = PX_POS_MULT_FACTOR
- Exposure Factor = PX_POS_MULT_FACTOR
- Principal Factor = 1
- PricingID = NULL

SWAPS

- Cost Factor = 0
- Notional Factor = PX_POS_MULT_FACTOR
- Exposure Factor = PX_POS_MULT_FACTOR
- Principal Factor = 1
- PricingID = Select the Underlying

OPTIONS

- Cost Factor = OPT_CONT_SIZE_REAL
- Notional Factor = OPT_VAL_PT or PX_POS_MULT_FACTOR
- Exposure Factor = OPT_VAL_PT or PX_POS_MULT_FACTOR
- Principal Factor = 1
- PricingID = NULL

Extended	
ExpirationDate	11/24/2019
StrikePrice	700

- ExpirationDate: Bloomberg mnemonic is OPT_EXPIRE_DT.
- StrikePrice: Bloomberg mnemonic is OPT_STRIKE_PX.

FUTURES

- Cost Factor = 0
- Notional Factor = PX_POS_MULT_FACTOR
- Exposure Factor = PX_POS_MULT_FACTOR
- Principal Factor = 1
- PricingID = NULL
- DeliveryDate: Bloomberg mnemonic is FUT_DLV_DT_LAST or FUT_DLV_DT_FIRST.

BONDS

- Cost Factor = 0.01
- Notional Factor = 0.01
- Exposure Factor = 0.01
- Principal Factor = PRINCIPAL_FACTOR
- PricingID = NULL

Extended	
CouponRate	4.717
FaceValue	100
MaturityDate	12/15/2050
IssueDate	11/25/2017
CouponFrequency	Quarterly
FirstCouponDate	5/26/2009
LastCouponDate	12/15/2050
CouponPaidAt	11/25/2019
FixingDays	0
SettlementDays	3
DayCountBasis	Thirty360::European
BusinessDayConvention	Unadjusted
DateGeneration	Forward



- **CouponRate:** Bloomberg mnemonic is CPN.
- **Facevalue:** 100 by default.
- **MaturityDate:** Bloomberg mnemonic is MATURITY.
- **IssueDate:** Bloomberg mnemonic is CPN_ASOF_DT.
- **CouponFrequency:** Bloomberg mnemonic is CPN_FREQ.
- **FirstCouponDate:** Bloomberg mnemonic is FIRST_CPN_DT.
- **LastCouponDate:** This is the addition of a period to the Penultimate Coupon Date -
(PENULTIMATE_CPN_DT + CPN_FREQ)
- **CouponPaidAt:** Bloomberg mnemonic is PREV_CPN_DT.



CONTACT US

Email: support@athenasystems.com

Website: www.athenasystems.com

AMERICAS:

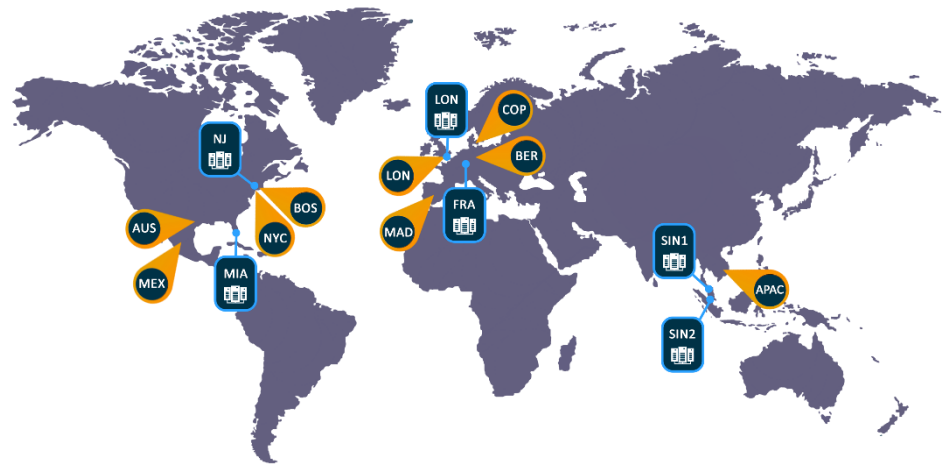
1411 Broadway, 16th Floor
New York, New York 10018, USA

UK, EUROPE & MIDDLE EAST:

Carrera de San Jerónimo, 17
28014 Madrid, SPAIN

APAC:

11 Doan Van Bo, 23rd Floor
Ward 12, District 4, 700000, Ho Chi Minh City, VIETNAM



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