

# Price

Market or calculated value of an instrument at a given time.

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# Price

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## Description

### *Financial meaning*

Prices represent the market value or quoted price of a financial instrument at a specific point in time. They are essential for valuation, performance measurement, and accurate reporting across financial systems.

### *Platform abstraction*

In the Finmars platform, a Price is a separate entity linked to an [Instrument](#) and dated to a specific moment. Each price entry stores the principal value, accrued interest component (for debt instruments), a [pricing policy](#) identifier (e.g., Standard, Custom), and valuation-related fields like Yield to Maturity (YTM) and Duration.

#### **Prices are used in:**

- Providing market or modeled values for [instruments](#) held in [portfolios](#).
- Defining end-of-day valuations and snapshots for asset positions.
- Supporting duration, yield, and factor-based sensitivity analyses.
- Assisting in generating fair value [reports](#), [P&L](#), and balance sheet entries.

## Examples

Instrument	Date	Pricing Policy	Principal Price	Accrued Price	Factor	YTM	Modified Duration	Is Temporary Price
BAIDU INC	2023-03-14	Standard	144.9500	0.000	1	0.00	0.000	False

- **Instrument** : name or identifier of the financial instrument.
- **Date** : the date for which the price is recorded.
- **Pricing Policy** : method used for price calculation (e.g., Standard).
- **Principal Price** : main price of the instrument excluding accrued interest.
- **Accrued Price** : accumulated interest up to the pricing date.
- **Factor** : multiplier used to adjust the nominal or market value of the instrument.
- **YTM** : yield to maturity, representing the expected return if the instrument is held until maturity.
- **Modified Duration** : measure of the price sensitivity of the instrument to interest rate changes.
- **Is Temporary Price** : flag indicating if the price is temporary ( **True** or **False** ).

## Cookbook

### *CRUD*

Operations within platform.

### *Use Cases*

What for it's used.

## F.A.Q.

Frequently asked questions.

## API documentation

Link to API documentation.

# How to Create a Price Entity

## Prerequisites

We assume you have all prerequisites you may need, including:

1. If needed: the VPN is configured to access the Finmars resources
2. If needed: access to the Virtual Machine to work with the sensitive information
3. Must have: registered in Finmars in the needed region environment (self-registered or registered by Finmars)
4. Must have: having permissions set to allow continue with the Action in the Guide

## Creation of Price Entity

1. Open the **“Valuation”** section in the left-hand side menu. Select the **“Price”** entity from the list under **Valuation**.

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Price Layout

Search for a ...

ADD FILTER

Groups

Drag a column here to group by

		Instrument	Date	Pricing policy	Principal price	Accrued price	Factor	YTM	Modified Dur...	Is Tempora
		BAIDU INC	2023-03-14	Standard	144.9500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-05-23	Standard	122.0500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-02-02	Standard	144.2500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-03-12	Standard	144.9500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-04-25	Standard	117.4500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-05-21	Standard	119.9500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-01-22	Standard	111.6500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-02-01	Standard	144.2500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-02-14	Standard	144.2500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-03-07	Standard	144.9500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-04-02	Standard	148.6500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-04-23	Standard	148.6500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-05-09	Standard	115.6500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-05-16	Standard	124.2500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-01-08	Standard	111.6500	0.0000	1	0.00	0.0000	False
		BAIDU INC	2023-01-17	Standard	111.6500	0.0000	1	0.00	0.0000	False

2. Click the “+ Add” button located in the top-left corner of the portfolio list view.

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Price Layout

ADD ENTITY

ADD FILTER

Groups

Drag a column here to group by

	Instrument	Date	Pricing policy	Principal price	Accrued price	Factor	YTM	Modified Dur...	Is Temporary
<input type="checkbox"/>	BAIDU INC	2023-03-14	Standard	144.9500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-05-23	Standard	122.0500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-02-02	Standard	144.2500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-03-12	Standard	144.9500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-04-25	Standard	117.4500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-05-21	Standard	119.9500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-01-22	Standard	111.6500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-02-01	Standard	144.2500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-02-14	Standard	144.2500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-03-07	Standard	144.9500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-04-02	Standard	148.6500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-04-23	Standard	148.6500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-05-09	Standard	115.6500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-05-16	Standard	124.2500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-01-08	Standard	111.6500	0.0000	1	0.00	0.0000	False
<input type="checkbox"/>	BAIDU INC	2023-01-17	Standard	111.6500	0.0000	1	0.00	0.0000	False

3. This action opens the Add Price history form.

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Add Price history

General

Instrument

Date

Pricing policy

Principal price

Accrued price

Factor

YTM

Modified Duration

Is Temporary Price

Cancel

Create

4. Fill out the following fields as needed:

1. **Instrument** – select the full name or unique identifier of the instrument (required).
2. **Date** – the date when the price is recorded, in yyyy-mm-dd format (required).
3. **Pricing Policy** – select the pricing policy used for valuation.
4. **Principal Price** – main market price of the instrument (e.g., 100).
5. **Accrued Price** – the accrued interest or price component (e.g., 0).
6. **Factor** – scaling factor for partial repayments or amortization (e.g., 1 or 0.95).
7. **YTM** – yield to maturity as a percentage (e.g., 4.5).
8. **Modified Duration** – interest rate sensitivity measure (e.g., 2.3).
9. **Is Temporary Price** – optional checkbox; leave empty or check to mark the price as temporary.

5. Click **“Create and Exit”** to save the portfolio and return to the list view. Alternatively, use **“Create”** to save and continue editing.

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Dashboard

Reports

Data

Transactions

Valuations

Prices

FX rates

Run Pricing

Portfolio History

Import

Reconciliation

Add-ons

Explorer

Price

Group

Drag a card to a group

Add Price history

General

Instrument

Date

Pricing policy

Principal price

Accrued price

Factor

YTM

Modified Duration

Is Temporary Price

Cancel

Create

Create and Exit