

Portfolio Analytics

Trades Description API Output Payload Example – Cap Floor

Copyright

© 2021 Finastra International Limited, or a member of the Finastra group of companies ("Finastra"). All Rights Reserved. Confidential - Limited Distribution to Authorized Persons Only, pursuant to the terms of the license agreement by which you were granted a license from Finastra for the applicable software or services and this documentation. Republication or redistribution, in whole or in part, of the content of this documentation or any other materials made available by Finastra is prohibited without the prior written consent of Finastra. The software and documentation are protected as unpublished work and constitute a trade secret of Finastra International Limited, or a member of the Finastra group of companies, London Office: Finastra, Four Kingdom Street, Paddington, London, W2 6BD, United Kingdom.

Trademarks

Finastra trademarks used in this document, and their respective sub-brands, and the logos used with some of these marks, are trademarks or registered trademarks of Finastra International Limited, or a member of the Finastra group of companies ("Finastra") in various countries around the world. All other brand and product names are trademarks, registered trademarks, or service marks of their respective owners, companies, or organizations, may be registered, and should be treated appropriately.

Disclaimer

Finastra does not guarantee that any information contained herein is and will remain accurate or that use of the information will ensure correct and faultless operation of the relevant software, services or equipment. This document contains information proprietary to Finastra. Finastra does not undertake mathematical research but only applies mathematical models recognized within the financial industry. Finastra does not guarantee the intrinsic theoretical validity of the calculation models used.

Finastra, its agents, and employees shall not be held liable to or through any user for any loss or damage whatsoever resulting from reliance on the information contained herein or related thereto. The information contained in this document and the general guidance of Finastra staff does not take the place of qualified compliance personnel or legal counsel within your institution. FINASTRA CANNOT RENDER LEGAL, ACCOUNTING OR OTHER PROFESSIONAL SERVICES TO YOUR INSTITUTION. THE INFORMATION CONTAINED HEREIN IS GENERAL IN NATURE AND DOES NOT CONSTITUTE LEGAL ADVICE OR A LEGAL OPINION. CONSULT YOUR LEGAL COUNSEL FOR LEGAL ADVICE SPECIFIC TO YOUR SITUATION OR CIRCUMSTANCES OR TO ANSWER ANY LEGAL QUESTIONS.

This document is not intended as a substitute for formal education in the regulatory requirements of banking, banking operations, lending, lending operations, or other topics generally applicable to financial institutions. Your financial institution is solely responsible for configuring and using the software or services in a way that meets policies, practices, and laws applicable to your institution, including, without limitation: (1) options and selections made on prompts; (2) entries in the software program; (3) program setup; and (4) documents produced by the software or services. It is the obligation of the customer to ensure that responsible decisions are taken when using Finastra products. Information in this document is subject to change without notice and does not represent a commitment on the part of Finastra.

Feedback

Do you have comments about our guides and online help? Please address any comments and questions to your local Finastra representative.

Need more information? Read more about our products at <http://www.finastra.com> or contact your local Finastra office at <http://www.finastra.com/contact>.

Release month and year: December 2021

Cap Subtype – Sample 1

Currency: GBP

Index: LIBOR

Frequency: Quarterly

Direction: Buy

Comments: Complex premium

```
{
  "id": "618a8933160be2376ed2bca8",
  "tradeId": "22115FN",
  "tradeType": "IRG",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "7c289fab-3d3d-42f9-bdb7-3520147512ff",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C1023",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK6"
  },
  "nettingSetId": "C1023XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H4C",
      "currency": "GBP",
      "subType": "",
      "direction": "BUY",
      "effectiveDate": "2015-08-22",
      "maturityDate": "2022-11-03",
      "notional": 1.0E7,
      "minRate": 0.05,
      "index": "LIBOR",
      "term": "P3M",
      "basis": "A365F",
      "compoundBasis": "A365F",
      "couponFormulas": [],
      "periodSchedule": [
        {
```

```

        "payDate": "2014-11-03",
        "paymentType": "fee",
        "payAmount": -400000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2015-08-22",
        "periodEnd": "2015-11-03",
        "fixingDate": "2015-08-24",
        "payDate": "2015-11-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2015-11-03",
        "periodEnd": "2016-02-03",
        "fixingDate": "2015-11-03",
        "payDate": "2016-02-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2016-02-03",
        "periodEnd": "2016-05-03",
        "fixingDate": "2016-02-03",
        "payDate": "2016-05-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2016-05-03",
        "periodEnd": "2016-08-03",
        "fixingDate": "2016-05-03",
        "payDate": "2016-08-03",

```

```
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-08-03",
    "periodEnd": "2016-11-03",
    "fixingDate": "2016-08-03",
    "payDate": "2016-11-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-11-03",
    "periodEnd": "2017-02-03",
    "fixingDate": "2016-11-03",
    "payDate": "2017-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2017-02-03",
    "periodEnd": "2017-05-03",
    "fixingDate": "2017-02-03",
    "payDate": "2017-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2017-05-03",
    "periodEnd": "2017-08-03",
    "fixingDate": "2017-05-03",
    "payDate": "2017-08-03",
    "paymentType": "interest",
```

```
    "notional": 1.0E7,  
    "rate": 0.0,  
    "spread": 0.0  
  },  
  {  
    "periodStart": "2017-08-03",  
    "periodEnd": "2017-11-03",  
    "fixingDate": "2017-08-03",  
    "payDate": "2017-11-03",  
    "paymentType": "interest",  
    "notional": 1.0E7,  
    "rate": 0.0,  
    "spread": 0.0  
  },  
  {  
    "periodStart": "2017-11-03",  
    "periodEnd": "2018-02-05",  
    "fixingDate": "2017-11-03",  
    "payDate": "2018-02-05",  
    "paymentType": "interest",  
    "notional": 1.0E7,  
    "rate": 0.0,  
    "spread": 0.0  
  },  
  {  
    "periodStart": "2018-02-05",  
    "periodEnd": "2018-05-03",  
    "fixingDate": "2018-02-05",  
    "payDate": "2018-05-03",  
    "paymentType": "interest",  
    "notional": 1.0E7,  
    "rate": 0.0,  
    "spread": 0.0  
  },  
  {  
    "periodStart": "2018-05-03",  
    "periodEnd": "2018-08-03",  
    "fixingDate": "2018-05-03",  
    "payDate": "2018-08-03",  
    "paymentType": "interest",  
    "notional": 1.0E7,
```

```
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-08-03",
    "periodEnd": "2018-11-05",
    "fixingDate": "2018-08-03",
    "payDate": "2018-11-05",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-11-05",
    "periodEnd": "2019-02-04",
    "fixingDate": "2018-11-05",
    "payDate": "2019-02-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-02-04",
    "periodEnd": "2019-05-03",
    "fixingDate": "2019-02-04",
    "payDate": "2019-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-05-03",
    "periodEnd": "2019-08-05",
    "fixingDate": "2019-05-03",
    "payDate": "2019-08-05",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
```

```
    "spread": 0.0
  },
  {
    "periodStart": "2019-08-05",
    "periodEnd": "2019-11-04",
    "fixingDate": "2019-08-05",
    "payDate": "2019-11-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-11-04",
    "periodEnd": "2020-02-03",
    "fixingDate": "2019-11-04",
    "payDate": "2020-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-02-03",
    "periodEnd": "2020-05-04",
    "fixingDate": "2020-02-03",
    "payDate": "2020-05-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-05-04",
    "periodEnd": "2020-08-03",
    "fixingDate": "2020-05-04",
    "payDate": "2020-08-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  }
```

```
},
{
  "periodStart": "2020-08-03",
  "periodEnd": "2020-11-03",
  "fixingDate": "2020-08-03",
  "payDate": "2020-11-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2020-11-03",
  "periodEnd": "2021-02-03",
  "fixingDate": "2020-11-03",
  "payDate": "2021-02-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "spread": 0.0
},
{
  "periodStart": "2021-02-03",
  "periodEnd": "2021-05-03",
  "fixingDate": "2021-02-03",
  "payDate": "2021-05-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "spread": 0.0
},
{
  "periodStart": "2021-05-03",
  "periodEnd": "2021-08-03",
  "fixingDate": "2021-05-03",
  "payDate": "2021-08-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2021-08-03",
```

```
    "periodEnd": "2021-11-03",
    "fixingDate": "2021-08-03",
    "payDate": "2021-11-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2021-11-03",
    "periodEnd": "2022-02-03",
    "fixingDate": "2021-11-03",
    "payDate": "2022-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2022-02-03",
    "periodEnd": "2022-05-03",
    "fixingDate": "2022-02-03",
    "payDate": "2022-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2022-05-03",
    "periodEnd": "2022-08-03",
    "fixingDate": "2022-05-03",
    "payDate": "2022-08-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2022-08-03",
    "periodEnd": "2022-11-03",
```

```
        "fixingDate": "2022-08-03",
        "payDate": "2022-11-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    }
]
}
],
"schemaId": "",
"customFields": {}
}
```

Cap Subtype – Sample 2

Currency: GBP

Index: LIBOR

Frequency: Quarterly

Direction: Buy

Comments: Premium fixed amount

```
{
  "id": "618a8933160be2376ed2bca9",
  "tradeId": "22116FN",
  "tradeType": "IRG",
  "tradeStatus": "VER",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "7c289fab-3d3d-42f9-bdb7-3520147512ff",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C1023",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK6"
  },
  "nettingSetId": "C1023XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H4F",
      "currency": "GBP",
      "subType": "",
      "direction": "BUY",
      "effectiveDate": "2015-02-02",
      "maturityDate": "2022-11-03",
      "notional": 1.0E7,
      "minRate": 0.05,
      "index": "LIBOR",
      "term": "P3M",
      "basis": "A365F",
      "compoundBasis": "A365F",
      "couponFormulas": [],
      "periodSchedule": [
```

```
{
  "payDate": "2014-11-03",
  "paymentType": "fee",
  "payAmount": -400000.0,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2015-02-02",
  "periodEnd": "2015-02-03",
  "fixingDate": "2015-02-02",
  "payDate": "2015-02-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2015-02-03",
  "periodEnd": "2015-05-04",
  "fixingDate": "2015-02-03",
  "payDate": "2015-05-04",
  "paymentType": "interest",
  "notional": 1.0E7,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2015-05-04",
  "periodEnd": "2015-08-03",
  "fixingDate": "2015-05-04",
  "payDate": "2015-08-03",
  "paymentType": "interest",
  "notional": 1.0E7,
  "rate": 0.0,
  "spread": 0.0
},
{
  "periodStart": "2015-08-03",
  "periodEnd": "2015-11-03",
  "fixingDate": "2015-08-03",
```

```
    "payDate": "2015-11-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2015-11-03",
    "periodEnd": "2016-02-03",
    "fixingDate": "2015-11-03",
    "payDate": "2016-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-02-03",
    "periodEnd": "2016-05-03",
    "fixingDate": "2016-02-03",
    "payDate": "2016-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-05-03",
    "periodEnd": "2016-08-03",
    "fixingDate": "2016-05-03",
    "payDate": "2016-08-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-08-03",
    "periodEnd": "2016-11-03",
    "fixingDate": "2016-08-03",
    "payDate": "2016-11-03",
```

```
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2016-11-03",
    "periodEnd": "2017-02-03",
    "fixingDate": "2016-11-03",
    "payDate": "2017-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2017-02-03",
    "periodEnd": "2017-05-03",
    "fixingDate": "2017-02-03",
    "payDate": "2017-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2017-05-03",
    "periodEnd": "2017-08-03",
    "fixingDate": "2017-05-03",
    "payDate": "2017-08-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2017-08-03",
    "periodEnd": "2017-11-03",
    "fixingDate": "2017-08-03",
    "payDate": "2017-11-03",
    "paymentType": "interest",
```

```

        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2017-11-03",
        "periodEnd": "2018-02-05",
        "fixingDate": "2017-11-03",
        "payDate": "2018-02-05",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2018-02-05",
        "periodEnd": "2018-05-03",
        "fixingDate": "2018-02-05",
        "payDate": "2018-05-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2018-05-03",
        "periodEnd": "2018-08-03",
        "fixingDate": "2018-05-03",
        "payDate": "2018-08-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2018-08-03",
        "periodEnd": "2018-11-05",
        "fixingDate": "2018-08-03",
        "payDate": "2018-11-05",
        "paymentType": "interest",
        "notional": 1.0E7,

```

```
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-11-05",
    "periodEnd": "2019-02-04",
    "fixingDate": "2018-11-05",
    "payDate": "2019-02-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-02-04",
    "periodEnd": "2019-05-03",
    "fixingDate": "2019-02-04",
    "payDate": "2019-05-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-05-03",
    "periodEnd": "2019-08-05",
    "fixingDate": "2019-05-03",
    "payDate": "2019-08-05",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-08-05",
    "periodEnd": "2019-11-04",
    "fixingDate": "2019-08-05",
    "payDate": "2019-11-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
```

```
    "spread": 0.0
  },
  {
    "periodStart": "2019-11-04",
    "periodEnd": "2020-02-03",
    "fixingDate": "2019-11-04",
    "payDate": "2020-02-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-02-03",
    "periodEnd": "2020-05-04",
    "fixingDate": "2020-02-03",
    "payDate": "2020-05-04",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-05-04",
    "periodEnd": "2020-08-03",
    "fixingDate": "2020-05-04",
    "payDate": "2020-08-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-08-03",
    "periodEnd": "2020-11-03",
    "fixingDate": "2020-08-03",
    "payDate": "2020-11-03",
    "paymentType": "interest",
    "notional": 1.0E7,
    "rate": 0.0,
    "spread": 0.0
  }
```

```

    },
    {
        "periodStart": "2020-11-03",
        "periodEnd": "2021-02-03",
        "fixingDate": "2020-11-03",
        "payDate": "2021-02-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "spread": 0.0
    },
    {
        "periodStart": "2021-02-03",
        "periodEnd": "2021-05-03",
        "fixingDate": "2021-02-03",
        "payDate": "2021-05-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "spread": 0.0
    },
    {
        "periodStart": "2021-05-03",
        "periodEnd": "2021-08-03",
        "fixingDate": "2021-05-03",
        "payDate": "2021-08-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2021-08-03",
        "periodEnd": "2021-11-03",
        "fixingDate": "2021-08-03",
        "payDate": "2021-11-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2021-11-03",

```

```

        "periodEnd": "2022-02-03",
        "fixingDate": "2021-11-03",
        "payDate": "2022-02-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2022-02-03",
        "periodEnd": "2022-05-03",
        "fixingDate": "2022-02-03",
        "payDate": "2022-05-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2022-05-03",
        "periodEnd": "2022-08-03",
        "fixingDate": "2022-05-03",
        "payDate": "2022-08-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2022-08-03",
        "periodEnd": "2022-11-03",
        "fixingDate": "2022-08-03",
        "payDate": "2022-11-03",
        "paymentType": "interest",
        "notional": 1.0E7,
        "rate": 0.0,
        "spread": 0.0
    }
]
}
],

```

```
    "schemaId": "",  
    "customFields": {}  
}
```

Floor Subtype

Currency: USD

Index: SOFR

Frequency: Daily

Direction: Buy

Comments: Premium fixed amount

```
{
  "id": "618be81a160be2376ed2bcac",
  "tradeId": "22132FN",
  "tradeType": "IRG",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "7c289fab-3d3d-42f9-bdb7-3520147512ff",
  "collateralCurrency": "EUR",
  "csald": "ISDA//CSA//BILAT//CSA_C1023",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK6"
  },
  "nettingSetId": "C1023XXXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H5C",
      "currency": "USD",
      "subType": "",
      "direction": "BUY",
      "effectiveDate": "2019-09-01",
      "maturityDate": "2023-09-01",
      "notional": 20000.0,
      "maxRate": 0.001,
      "index": "SOFR",
      "term": "P1D",
      "basis": "A360",
      "compoundBasis": "A360",
      "compoundFunction": "ois",
      "couponFormulas": [],
```

```
"periodSchedule": [  
  {  
    "periodStart": "2019-09-01",  
    "periodEnd": "2019-09-03",  
    "fixingDate": "2019-09-03",  
    "payDate": "2019-09-03",  
    "paymentType": "interest",  
    "notional": 20000.0,  
    "rate": 0.0,  
    "spread": 5.0E-5  
  },  
  {  
    "periodStart": "2019-09-03",  
    "periodEnd": "2019-09-04",  
    "fixingDate": "2019-09-04",  
    "payDate": "2019-09-04",  
    "paymentType": "interest",  
    "notional": 20000.0,  
    "rate": 0.0,  
    "spread": 5.0E-5  
  },  
  {  
    "periodStart": "2019-09-04",  
    "periodEnd": "2019-09-05",  
    "fixingDate": "2019-09-05",  
    "payDate": "2019-09-05",  
    "paymentType": "interest",  
    "notional": 20000.0,  
    "rate": 0.0,  
    "spread": 5.0E-5  
  },  
  {  
    "periodStart": "2019-09-05",  
    "periodEnd": "2019-09-06",  
    "fixingDate": "2019-09-06",  
    "payDate": "2019-09-06",  
    "paymentType": "interest",  
    "notional": 20000.0,  
    "rate": 0.0,  
    "spread": 5.0E-5  
  },  
]
```

```

{
  "periodStart": "2019-09-06",
  "periodEnd": "2019-09-09",
  "fixingDate": "2019-09-09",
  "payDate": "2019-09-09",
  "paymentType": "interest",
  "notional": 20000.0,
  "rate": 0.0,
  "spread": 5.0E-5
},.....
{
  "periodStart": "2023-08-30",
  "periodEnd": "2023-08-31",
  "fixingDate": "2023-08-31",
  "payDate": "2023-08-31",
  "paymentType": "interest",
  "notional": 20000.0,
  "rate": 0.0,
  "spread": 5.0E-5
},
{
  "periodStart": "2023-08-31",
  "periodEnd": "2023-09-01",
  "fixingDate": "2023-09-01",
  "payDate": "2023-09-01",
  "paymentType": "interest",
  "notional": 20000.0,
  "rate": 0.0,
  "spread": 5.0E-5
}
]
}
],
"schemald": "",
"customFields": {}
}

```

Floor Subtype – FLOAT_CAP_FLOOR Product

Currency: USD

Index: LIBOR

Frequency: Quarterly

Direction: Sell

Comments: No premium

```
{
  "id": "618a8933160be2376ed2bcab",
  "tradeId": "22133FN",
  "tradeType": "IRG",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "5ded3ac7-9a48-4fb9-ab76-339a1dfe7c9c",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C10000",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK6"
  },
  "nettingSetId": "C10000XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H5F",
      "currency": "USD",
      "subType": "",
      "direction": "SELL",
      "effectiveDate": "2017-09-01",
      "maturityDate": "2027-08-30",
      "notional": 800000.0,
      "maxRate": 0.025,
      "index": "FORM",
      "term": "3m",
      "basis": "A360",
      "compoundBasis": "A360",
      "couponFormulas": [
        {
          "applyDate": "2009-05-06",
```

```

        "formula": "FLOAT_CAP_FLOOR ( [3mUSDlibor], 4%, 2% )"
    }
],
"periodSchedule": [
    {
        "periodStart": "2017-09-01",
        "periodEnd": "2017-09-06",
        "fixingDate": "2017-08-30",
        "payDate": "2017-09-06",
        "paymentType": "interest",
        "notional": 800000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2017-09-06",
        "periodEnd": "2017-12-06",
        "fixingDate": "2017-09-04",
        "payDate": "2017-12-06",
        "paymentType": "interest",
        "notional": 800000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2017-12-06",
        "periodEnd": "2018-03-06",
        "fixingDate": "2017-12-04",
        "payDate": "2018-03-06",
        "paymentType": "interest",
        "notional": 800000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2018-03-06",
        "periodEnd": "2018-06-06",
        "fixingDate": "2018-03-02",
        "payDate": "2018-06-06",
        "paymentType": "interest",
        "notional": 800000.0,

```

```
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-06-06",
    "periodEnd": "2018-09-06",
    "fixingDate": "2018-06-04",
    "payDate": "2018-09-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-09-06",
    "periodEnd": "2018-12-06",
    "fixingDate": "2018-09-04",
    "payDate": "2018-12-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2018-12-06",
    "periodEnd": "2019-03-06",
    "fixingDate": "2018-12-04",
    "payDate": "2019-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-03-06",
    "periodEnd": "2019-06-06",
    "fixingDate": "2019-03-04",
    "payDate": "2019-06-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
```

```
    "spread": 0.0
  },
  {
    "periodStart": "2019-06-06",
    "periodEnd": "2019-09-06",
    "fixingDate": "2019-06-04",
    "payDate": "2019-09-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-09-06",
    "periodEnd": "2019-12-06",
    "fixingDate": "2019-09-04",
    "payDate": "2019-12-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2019-12-06",
    "periodEnd": "2020-03-06",
    "fixingDate": "2019-12-04",
    "payDate": "2020-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-03-06",
    "periodEnd": "2020-06-08",
    "fixingDate": "2020-03-04",
    "payDate": "2020-06-08",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.0,
    "spread": 0.0
  }
```

```

    },
    {
      "periodStart": "2020-06-08",
      "periodEnd": "2020-09-08",
      "fixingDate": "2020-06-04",
      "payDate": "2020-09-08",
      "paymentType": "interest",
      "notional": 800000.0,
      "rate": 0.0,
      "spread": 0.0
    },
    {
      "periodStart": "2020-09-08",
      "periodEnd": "2020-12-07",
      "fixingDate": "2020-09-04",
      "payDate": "2020-12-07",
      "paymentType": "interest",
      "notional": 800000.0,
      "rate": 0.020134598906005,
      "spread": 0.0
    },
    {
      "periodStart": "2020-12-07",
      "periodEnd": "2021-03-08",
      "fixingDate": "2020-12-03",
      "payDate": "2021-03-08",
      "paymentType": "interest",
      "notional": 800000.0,
      "rate": 0.021424886613377,
      "spread": 0.0
    },
    {
      "periodStart": "2021-03-08",
      "periodEnd": "2021-06-07",
      "fixingDate": "2021-03-04",
      "payDate": "2021-06-07",
      "paymentType": "interest",
      "notional": 800000.0,
      "rate": 0.022392865957304,
      "spread": 0.0
    },
  ],

```

```
{
  "periodStart": "2021-06-07",
  "periodEnd": "2021-09-07",
  "fixingDate": "2021-06-03",
  "payDate": "2021-09-07",
  "paymentType": "interest",
  "notional": 800000.0,
  "rate": 0.020774167917688,
  "spread": 0.0
},
{
  "periodStart": "2021-09-07",
  "periodEnd": "2021-12-06",
  "fixingDate": "2021-09-03",
  "payDate": "2021-12-06",
  "paymentType": "interest",
  "notional": 800000.0,
  "rate": 0.018441476046148,
  "spread": 0.0
},
{
  "periodStart": "2021-12-06",
  "periodEnd": "2022-03-07",
  "fixingDate": "2021-12-02",
  "payDate": "2022-03-07",
  "paymentType": "interest",
  "notional": 800000.0,
  "rate": 0.018482630222519,
  "spread": 0.0
},
{
  "periodStart": "2022-03-07",
  "periodEnd": "2022-06-06",
  "fixingDate": "2022-03-03",
  "payDate": "2022-06-06",
  "paymentType": "interest",
  "notional": 800000.0,
  "rate": 0.018763118487913,
  "spread": 0.0
},
{
```

```
    "periodStart": "2022-06-06",
    "periodEnd": "2022-09-06",
    "fixingDate": "2022-06-02",
    "payDate": "2022-09-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.019310258362053,
    "spread": 0.0
  },
  {
    "periodStart": "2022-09-06",
    "periodEnd": "2022-12-06",
    "fixingDate": "2022-09-02",
    "payDate": "2022-12-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.019966980808745,
    "spread": 0.0
  },
  {
    "periodStart": "2022-12-06",
    "periodEnd": "2023-03-06",
    "fixingDate": "2022-12-02",
    "payDate": "2023-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.020154281556915,
    "spread": 0.0
  },
  {
    "periodStart": "2023-03-06",
    "periodEnd": "2023-06-06",
    "fixingDate": "2023-03-02",
    "payDate": "2023-06-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.020302161095114,
    "spread": 0.0
  },
  {
    "periodStart": "2023-06-06",
```

```
    "periodEnd": "2023-09-06",
    "fixingDate": "2023-06-02",
    "payDate": "2023-09-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.020426834049625,
    "spread": 0.0
  },
  {
    "periodStart": "2023-09-06",
    "periodEnd": "2023-12-06",
    "fixingDate": "2023-09-04",
    "payDate": "2023-12-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.02062706470204,
    "spread": 0.0
  },
  {
    "periodStart": "2023-12-06",
    "periodEnd": "2024-03-06",
    "fixingDate": "2023-12-04",
    "payDate": "2024-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.020745078571799,
    "spread": 0.0
  },
  {
    "periodStart": "2024-03-06",
    "periodEnd": "2024-06-06",
    "fixingDate": "2024-03-04",
    "payDate": "2024-06-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.020899686168639,
    "spread": 0.0
  },
  {
    "periodStart": "2024-06-06",
    "periodEnd": "2024-09-06",
```

```
    "fixingDate": "2024-06-04",
    "payDate": "2024-09-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.021109704720565,
    "spread": 0.0
  },
  {
    "periodStart": "2024-09-06",
    "periodEnd": "2024-12-06",
    "fixingDate": "2024-09-04",
    "payDate": "2024-12-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.021641697583355,
    "spread": 0.0
  },
  {
    "periodStart": "2024-12-06",
    "periodEnd": "2025-03-06",
    "fixingDate": "2024-12-04",
    "payDate": "2025-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.021981677945689,
    "spread": 0.0
  },
  {
    "periodStart": "2025-03-06",
    "periodEnd": "2025-06-06",
    "fixingDate": "2025-03-04",
    "payDate": "2025-06-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.022389359765826,
    "spread": 0.0
  },
  {
    "periodStart": "2025-06-06",
    "periodEnd": "2025-09-08",
    "fixingDate": "2025-06-04",
```



```
    "payDate": "2025-09-08",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.022906587354652,
    "spread": 0.0
  },
  {
    "periodStart": "2025-09-08",
    "periodEnd": "2025-12-08",
    "fixingDate": "2025-09-04",
    "payDate": "2025-12-08",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023946337218335,
    "spread": 0.0
  },
  {
    "periodStart": "2025-12-08",
    "periodEnd": "2026-03-06",
    "fixingDate": "2025-12-04",
    "payDate": "2026-03-06",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023945544262699,
    "spread": 0.0
  },
  {
    "periodStart": "2026-03-06",
    "periodEnd": "2026-06-08",
    "fixingDate": "2026-03-04",
    "payDate": "2026-06-08",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023917762904682,
    "spread": 0.0
  },
  {
    "periodStart": "2026-06-08",
    "periodEnd": "2026-09-08",
    "fixingDate": "2026-06-04",
    "payDate": "2026-09-08",
```

```
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023874891801941,
    "spread": 0.0
  },
  {
    "periodStart": "2026-09-08",
    "periodEnd": "2026-12-07",
    "fixingDate": "2026-09-04",
    "payDate": "2026-12-07",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.024077149968165,
    "spread": 0.0
  },
  {
    "periodStart": "2026-12-07",
    "periodEnd": "2027-03-08",
    "fixingDate": "2026-12-03",
    "payDate": "2027-03-08",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023865994032253,
    "spread": 0.0
  },
  {
    "periodStart": "2027-03-08",
    "periodEnd": "2027-06-07",
    "fixingDate": "2027-03-04",
    "payDate": "2027-06-07",
    "paymentType": "interest",
    "notional": 800000.0,
    "rate": 0.023546176023379,
    "spread": 0.0
  },
  {
    "periodStart": "2027-06-07",
    "periodEnd": "2027-08-30",
    "fixingDate": "2027-06-03",
    "payDate": "2027-08-30",
    "paymentType": "interest",
```

```
        "notional": 800000.0,  
        "rate": 0.023097105109956,  
        "spread": 0.0  
    }  
],  
    "instrumentDetails": {  
        "Formula": "FLOAT_CAP_FLOOR ( [3mUSDlibor], 4%, 2% )"  
    }  
}  
]  
}
```

Cap Subtype – Formula

Currency: EUR

Index: EURIB

Frequency: Quarterly

Direction: Sell

Comments: Quarterly premium

```
{
  "id": "618a88e0160be2376ed2bca0",
  "tradeId": "22146FN",
  "tradeType": "IRG",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "f5dc9b10-164f-4dce-b781-
ad587a359780",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C11596",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK6"
  },
  "nettingSetId": "C11596XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H69",
      "currency": "EUR",
      "subType": "",
      "direction": "SELL",
      "effectiveDate": "2020-12-01",
      "maturityDate": "2024-09-02",
      "notional": 1000000.0,
      "minRate": 0.02,
      "index": "FORM",
      "term": "3m",
      "basis": "A360",
      "compoundBasis": "A360",
      "couponFormulas": [
        {
```

```

        "applyDate": "2020-12-01",
        "formula": "0.5 + [3mEURib]"
    }
],
"periodSchedule": [
    {
        "payDate": "2020-12-01",
        "paymentType": "fee",
        "payAmount": -1000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2020-12-01",
        "periodEnd": "2020-12-02",
        "fixingDate": "2020-11-27",
        "payDate": "2020-12-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47934093598289,
        "spread": 0.0
    },
    {
        "payDate": "2020-12-02",
        "paymentType": "fee",
        "payAmount": -1000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2020-12-02",
        "periodEnd": "2021-03-02",
        "fixingDate": "2020-11-30",
        "payDate": "2021-03-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47922576032435,
        "spread": 0.0
    },
    {
        "periodStart": "2021-03-02",

```

```
    "periodEnd": "2021-06-02",
    "fixingDate": "2021-02-26",
    "payDate": "2021-06-02",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.47442184017298,
    "spread": 0.0
  },
  {
    "periodStart": "2021-06-02",
    "periodEnd": "2021-09-02",
    "fixingDate": "2021-05-31",
    "payDate": "2021-09-02",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.4785938191766,
    "spread": 0.0
  },
  {
    "periodStart": "2021-09-02",
    "periodEnd": "2021-12-02",
    "fixingDate": "2021-08-31",
    "payDate": "2021-12-02",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.4762124747442,
    "spread": 0.0
  },
  {
    "payDate": "2021-12-02",
    "paymentType": "fee",
    "payAmount": -1000.0,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2021-12-02",
    "periodEnd": "2022-03-02",
    "fixingDate": "2021-11-30",
    "payDate": "2022-03-02",
    "paymentType": "interest",
```

```

        "notional": 1000000.0,
        "rate": 0.47620042112231,
        "spread": 0.0
    },
    {
        "periodStart": "2022-03-02",
        "periodEnd": "2022-06-02",
        "fixingDate": "2022-02-28",
        "payDate": "2022-06-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47613752746652,
        "spread": 0.0
    },
    {
        "periodStart": "2022-06-02",
        "periodEnd": "2022-09-02",
        "fixingDate": "2022-05-31",
        "payDate": "2022-09-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47681186032987,
        "spread": 0.0
    },
    {
        "periodStart": "2022-09-02",
        "periodEnd": "2022-12-02",
        "fixingDate": "2022-08-31",
        "payDate": "2022-12-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47951755112644,
        "spread": 0.0
    },
    {
        "payDate": "2022-12-02",
        "paymentType": "fee",
        "payAmount": -1000.0,
        "rate": 0.0,
        "spread": 0.0
    },

```

```
{
  "periodStart": "2022-12-02",
  "periodEnd": "2023-03-02",
  "fixingDate": "2022-11-30",
  "payDate": "2023-03-02",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.47913385417743,
  "spread": 0.0
},
{
  "periodStart": "2023-03-02",
  "periodEnd": "2023-06-02",
  "fixingDate": "2023-02-28",
  "payDate": "2023-06-02",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.47858884464805,
  "spread": 0.0
},
{
  "periodStart": "2023-06-02",
  "periodEnd": "2023-09-04",
  "fixingDate": "2023-05-31",
  "payDate": "2023-09-04",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.47798723927262,
  "spread": 0.0
},
{
  "periodStart": "2023-09-04",
  "periodEnd": "2023-12-04",
  "fixingDate": "2023-08-31",
  "payDate": "2023-12-04",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.47793056372873,
  "spread": 0.0
},
{
```

```

        "payDate": "2023-12-04",
        "paymentType": "fee",
        "payAmount": -1000.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2023-12-04",
        "periodEnd": "2024-03-04",
        "fixingDate": "2023-11-30",
        "payDate": "2024-03-04",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47783515405069,
        "spread": 0.0
    },
    {
        "periodStart": "2024-03-04",
        "periodEnd": "2024-06-03",
        "fixingDate": "2024-02-29",
        "payDate": "2024-06-03",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.47772032064855,
        "spread": 0.0
    },
    {
        "periodStart": "2024-06-03",
        "periodEnd": "2024-09-02",
        "fixingDate": "2024-05-30",
        "payDate": "2024-09-02",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.4775901319154,
        "spread": 0.0
    }
],
"instrumentDetails": {
    "Formula": "0.5 + [3mEUREurib]"
}
}

```

```
],  
  "schemaId": "",  
  "customFields": {}  
}
```