

Portfolio Analytics

Trades Description API Output Payload Example – FRA

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Release month and year: February 2022

Sample 1 – Forward Discount

Currency: EUR

Index: EURIB

Discount: Forward discount

Direction: Buy

```
{
  "id": "615b12cbe5ca9c2f5bc09e53",
  "tradeId": "22157FN",
  "tradeType": "FRA",
  "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_BOOK10"
  },
  "nettingSetId": "C1023XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H7W",
      "currency": "EUR",
      "subType": "",
      "direction": "BUY",
      "effectiveDate": "2020-09-01",
      "maturityDate": "2022-09-01",
      "notional": 1000000.0,
      "fixedRate": 0.02,
      "index": "EURIB",
      "term": "P1Y",
      "basis": "A360",
      "compoundBasis": "A360",
      "discountOption": "Forward",
      "periodSchedule": [
        {
```

```
        "periodStart": "2020-09-01",
        "periodEnd": "2022-09-01",
        "fixingDate": "2020-08-28",
        "payDate": "2020-09-01",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": -0.003244792046878,
        "spread": 0.0
    }
]
},
],
"schemaId": "",
"customFields": {}
}
```

Sample 2 – Collateralized Discount

Currency: NOK

Index: NIBOR

Discount: Collateralized (Shifted Lognormal)

Direction: Buy

```
{
  "id": "615b12cee5ca9c2f5bc09e5a",
  "tradeId": "22165FN",
  "tradeType": "FRA",
  "tradeStatus": "VER",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "5ded3ac7-9a48-4fb9-ab76-339a1dfe7c9c",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C10000",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK10"
  },
  "nettingSetId": "C10000XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H85",
      "currency": "EUR",
      "subType": "",
      "direction": "BUY",
      "effectiveDate": "2020-07-01",
      "maturityDate": "2022-03-01",
      "notional": 550.0,
      "fixedRate": 0.013,
      "index": "ESTR",
      "term": "P20M",
      "basis": "DPRICE",
      "compoundBasis": "DPRICE",
      "periodSchedule": [
        {
          "periodStart": "2020-07-01",
```

```

        "periodEnd": "2020-09-01",
        "fixingDate": "2022-03-01",
        "paymentType": "interium-interest",
        "notional": 550.0,
        "rate": -0.002105075952416,
        "spread": 0.0
    },
    {
        "payDate": "2020-09-02",
        "paymentType": "notional-exchange",
        "notionalChange": 200.0,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "payDate": "2020-09-01",
        "paymentType": "fee",
        "payAmount": -18730.29,
        "rate": 0.0,
        "spread": 0.0
    },
    {
        "periodStart": "2020-09-01",
        "periodEnd": "2022-02-28",
        "payDate": "2022-03-02",
        "paymentType": "interest",
        "notional": 350.0,
        "rate": -0.002105075952416,
        "spread": 0.0
    },
    {
        "payDate": "2020-09-03",
        "paymentType": "interium-interest",
        "rate": 0.0,
        "spread": 0.0
    }
]
}
],
"schemaId": "",
"customFields": {}

```


Sample 3 – Collateralized Discount/Notional Added

Currency: USD

Index: LIBOR

Discount: Collateralized (Shifted Lognormal)

Direction: Sell

Comments: Notional Added action applied

```
{
  "id": "615b12cde5ca9c2f5bc09e59",
  "tradeId": "22164FN",
  "tradeType": "FRA",
  "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_BOOK10"
  },
  "nettingSetId": "C1023XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H84",
      "currency": "USD",
      "subType": "",
      "direction": "SELL",
      "effectiveDate": "2020-08-28",
      "maturityDate": "2021-02-02",
      "notional": 2000.0,
      "fixedRate": 0.009,
      "index": "LIBOR",
      "term": "P1M",
      "basis": "30/360",
      "compoundBasis": "30/360",
      "discountOption": "Collateralized-convexity",
      "convexityAdjustment": "Shift-log-normal",
```



```

    "periodSchedule": [
      {
        "periodStart": "2020-08-28",
        "periodEnd": "2020-09-01",
        "fixingDate": "2020-08-26",
        "payDate": "2020-08-28",
        "paymentType": "interest",
        "notional": 2000.0,
        "rate": 0.004485458489515,
        "spread": 0.0
      },
      {
        "payDate": "2020-09-01",
        "paymentType": "fee",
        "payAmount": 25.0,
        "rate": 0.0,
        "spread": 0.0
      },
      {
        "payDate": "2020-09-01",
        "paymentType": "fee",
        "payAmount": 120.0,
        "rate": 0.0,
        "spread": 0.0
      },
      {
        "periodStart": "2020-09-01",
        "periodEnd": "2021-02-02",
        "paymentType": "interium-interest",
        "notional": 3000.0,
        "spread": 0.0
      }
    ]
  },
  "schemaId": "",
  "customFields": {}
}

```