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Portfolio Analytics

Trades Description API Output Payload Example – FX Option

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Simple Vanilla - European

CCy PAIR: EUR/USD

Style: European

Type: Vanilla

Settle Method: Cash

PUT/CALL: BUY/CALL

Deliverable: Y

Quanto: N

Premium Type: Money

Premium: USD

Settle Default (N/Spot/Delivery): N


```
{
    "id": "615eb159c0e8ac74378bd7a7",
    "tradeId": "22168FN",
    "tradeType": "FXOPT",
    "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_BOOK11"
    },
    "nettingSetId": "C10000XXXXXX",
    "tradeLegs": [
        {
            "instrumentType": "ForeignOptionInstrument",
            "instrumentId": "00000257",
            "currency1": "EUR",
            "currency2": "USD",
            "currency1Notional": {
                "currency": "EUR",
                "amount": 408333.33
            },
            "currency2Notional": {
                "currency": "USD",
```

```
                "amount": 490000.0
            },
            "referenceSource": "FX",
            "valuationDate": "2021-02-24",
            "isDeliverable": true,
            "isQuanto": false,
            "fxEvents": []
        }
    ],
    "schemaId": "",
    "customFields": {},
    "tradeOption": {
        "instrumentType": "OptionInstrument",
        "instrumentId": "0000038T",
        "subType": "EUROPEAN",
        "expiryDate": "2021-02-24",
        "currency": "",
        "strike": 1.2,
        "direction": "BUY",
        "callOrPut": "CALL",
        "calendar": "",
        "settlementType": "CASH",
        "settlementCalendar": "",
        "settlementDate": "2021-02-26",
        "feePayments": [
            {
                "paymentDate": "2020-10-01",
                "feeType": "PRM",
                "amount": -82850.299321702,
                "currency": "USD"
            }
        ]
    }
}
```

Simple Vanilla - American

CCy PAIR: GBP/JPY

Style: American

Type: Vanilla

Settle Method: Cash

PUT/CALL: BUY/PUT

Deliverable: N

Quanto: N

Premium Type: CASH

Premium: GBP

Settle Default: Spot


```
{
    "id": "615eb15ac0e8ac74378bd7b3",
    "tradeId": "22180FN",
    "tradeType": "FXOPT",
    "tradeStatus": "DONE",
    "legalEntityId": "FINASTRA",
    "counterpartyId": "54cc2b9a-a5e3-4c5b-ae31-
ecfffcc1f246",
    "collateralCurrency": "EUR",
    "csaId": "ISDA//CSA//BILAT//CSA_C14591",
    "tradingBookName": {
        "businessUnit": "FINASTRA",
        "desk": "FIN_DESK",
        "book": "XVA_BOOK11"
    },
    "nettingSetId": "C14591XXXXXX",
    "tradeLegs": [
        {
            "instrumentType": "ForeignOptionInstrument",
            "instrumentId": "0000025M",
            "currency1": "GBP",
            "currency2": "JPY",
            "currency1Notional": {
                "currency": "GBP",
                "amount": 300000.0
            },
            "currency2Notional": {
                "currency": "JPY",
                "amount": 4.0065E7
```

```
            },
            "referenceSource": "SFW",
            "valuationDate": "2020-09-29",
            "isDeliverable": false,
            "ndExchangeRate": 2.2250738585072014E-308,
            "isQuanto": false,
            "fxEvents": []
        }
    ],
    "schemaId": "",
    "customFields": {},
    "tradeOption": {
        "instrumentType": "OptionInstrument",
        "instrumentId": "00000396",
        "subType": "AMERICAN",
        "expiryDate": "2020-09-29",
        "firstExpiryDate": "2020-09-01",
        "currency": "",
        "strike": 133.55,
        "direction": "BUY",
        "callOrPut": "PUT",
        "calendar": "",
        "settlementType": "CASH",
        "settlementCalendar": "",
        "settlementDate": "2020-10-01",
        "feePayments": [
            {
                "paymentDate": "2020-09-01",
                "feeType": "PRM",
                "amount": -3584.3746888666,
                "currency": "GBP"
            }
        ]
    }
}
```

Simple Vanilla – European (Split currency)

CCy PAIR: EUR/GBP

Style: European

Type: Vanilla

Settle Method: Cash

PUT/CALL: BUY/CALL

Deliverable: Y

Quanto: Y

Premium Type: THIRDCCY

Premium: USD

Settle Default: Delivery


```
{
    "id": "615eb15ac0e8ac74378bd7b4",
    "tradeId": "22181FN",
    "tradeType": "FXOPT",
    "tradeStatus": "DONE",
    "legalEntityId": "FINASTRA",
    "counterpartyId": "54cc2b9a-a5e3-4c5b-ae31-
ecfffcc1f246",
    "collateralCurrency": "EUR",
    "csaId": "ISDA//CSA//BILAT//CSA_C14591",
    "tradingBookName": {
        "businessUnit": "FINASTRA",
        "desk": "FIN_DESK",
        "book": "XVA_BOOK11"
    },
    "nettingSetId": "C14591XXXXXX",
    "tradeLegs": [
        {
            "instrumentType": "ForeignOptionInstrument",
            "instrumentId": "0000025N",
            "currency1": "EUR",
            "currency2": "GBP",
            "currency1Notional": {
                "currency": "EUR",
                "amount": 50000.0
            },
            "currency2Notional": {
                "currency": "GBP",
                "amount": 43475.0
```

```
            },
            "referenceSource": "FXFX",
            "valuationDate": "2020-09-30",
            "isDeliverable": true,
            "isQuanto": true,
            "quantoCcy": "USD",
            "quantoExchangeRate": 0.87,
            "fxEvents": []
        }
    ],
    "schemaId": "",
    "customFields": {},
    "tradeOption": {
        "instrumentType": "OptionInstrument",
        "instrumentId": "00000397",
        "subType": "EUROPEAN",
        "expiryDate": "2020-09-30",
        "currency": "",
        "strike": 0.8695,
        "direction": "BUY",
        "callOrPut": "CALL",
        "calendar": "",
        "settlementType": "CASH",
        "settlementCalendar": "",
        "settlementDate": "2020-10-02",
        "feePayments": [
            {
                "paymentDate": "2020-10-02",
                "feeType": "PRM",
                "amount": -243.44937174375,
                "currency": "USD"
            }
        ]
    }
}
```

Simple Vanilla – European – Exercised Option

CCy PAIR: EUR/USD

Style: European

Type: Vanilla

Settle Method: Cash

PUT/CALL: BUY/CALL

Deliverable: Y

Quanto: N

Premium Type: MONEY

Premium: USD

Settle Default: N


```
{
    "id": "615eb15bc0e8ac74378bd7b7",
    "tradeId": "22184FN",
    "tradeType": "FXOPT",
    "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_BOOK11"
    },
    "nettingSetId": "C10000XXXXXX",
    "tradeLegs": [
        {
            "instrumentType": "ForeignOptionInstrument",
            "instrumentId": "0000025T",
            "currency1": "EUR",
            "currency2": "USD",
            "currency1Notional": {
                "currency": "EUR",
                "amount": 408333.33
            },
            "currency2Notional": {
```

```
                "currency": "USD",
                "amount": 490000.0
            },
            "referenceSource": "FX",
            "valuationDate": "2020-08-28",
            "isDeliverable": true,
            "isQuanto": false,
            "fxEvents": []
        }
    ],
    "tradeOption": {
        "instrumentType": "OptionInstrument",
        "instrumentId": "0000039D",
        "subType": "EUROPEAN",
        "expiryDate": "2020-08-28",
        "currency": "",
        "strike": 1.2,
        "direction": "BUY",
        "callOrPut": "CALL",
        "calendar": "",
        "settlementType": "CASH",
        "settlementCalendar": "",
        "settlementDate": "2021-02-26",
        "feePayments": [
            {
                "paymentDate": "2020-10-01",
                "feeType": "PRM",
                "amount": -82850.299321702,
                "currency": "USD"
            }
        ]
    }
}
```