

Portfolio Analytics

Trades Description API Output Payload Example – FX

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Release month and year: December 2021

FX Swap Trades

UNEVENFWD Subtype

Currency pair: EUR/NOK

```
{
  "id": "618a7ad49631a0190dbebeda",
  "tradeId": "0000004490",
  "tradeType": "FXSWAP",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "8c1d6d53-3f7b-4687-9cb4-aea333b9f213",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C10661",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK2"
  },
  "nettingSetId": "C10661XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "UNEVENFWD",
      "currency1": "EUR",
      "currency2": "NOK",
      "direction": "BUY",
      "currency1NearNotional": {
        "currency": "EUR",
        "amount": 100000.0
      },
      "currency2NearNotional": {
        "currency": "NOK",
        "amount": 1118428.28
      },
      "currency1FarNotional": {
        "currency": "EUR",
        "amount": 1117982.97
      }
    }
  ]
}
```

```
    },
    "currency2FarNotional": {
      "currency": "NOK",
      "amount": 99818.13
    },
    "splitCurrency": "",
    "exchangeRate": 11.184,
    "farExchangeRate": 11.200199501162,
    "nearDeliveryDate": "2020-05-05",
    "farDeliveryDate": "2020-11-05",
    "fxEvents": []
  }
],
"schemaId": "",
"customFields": {}
}
```

UNEVEN Subtype

Currency pair: JPY/EUR

```
{
  "id": "618a7ad49631a0190dbebedf",
  "tradeId": "0000004515",
  "tradeType": "FXSWAP",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "df62a653-ace4-4820-b0d8-1c2d9f091adf",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C14115",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK5"
  },
  "nettingSetId": "C14115XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "UNEVEN",
      "currency1": "JPY",
      "currency2": "EUR",
      "direction": "BUY",
      "currency1NearNotional": {
        "currency": "JPY",
        "amount": 25000.0
      },
      "currency2NearNotional": {
        "currency": "EUR",
        "amount": 215.77
      },
      "currency1FarNotional": {
        "currency": "JPY",
        "amount": 215.77
      },
      "currency2FarNotional": {
        "currency": "EUR",

```

```
        "amount": 24597.0
    },
    "splitCurrency": "",
    "exchangeRate": 115.87,
    "farExchangeRate": 114.0,
    "nearDeliveryDate": "2020-08-31",
    "farDeliveryDate": "2020-08-28",
    "fxEvents": []
}
],
"schemaId": "",
"customFields": {}
}
```

EVENFWD Subtype

Currency pair: EUR/GBP

Comments: Split currency is USD

```
{
  "id": "618a7ad49631a0190dbebee4",
  "tradeId": "0000004527",
  "tradeType": "FXSWAP",
  "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": "FT_DETAIL"
  },
  "nettingSetId": "C1023XXXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "EVENFWD",
      "currency1": "EUR",
      "currency2": "GBP",
      "direction": "BUY",
      "currency1NearNotional": {
        "currency": "EUR",
        "amount": 1000000.0
      },
      "currency2NearNotional": {
        "currency": "GBP",
        "amount": 2000000.0
      },
      "currency1FarNotional": {
        "currency": "EUR",
        "amount": 2000000.0
      },
      "currency2FarNotional": {
```

```
        "currency": "GBP",
        "amount": 1000000.0
    },
    "splitCurrency": "USD",
    "exchangeRate": 0.86905,
    "farExchangeRate": 2.0,
    "nearDeliveryDate": "2020-09-01",
    "farDeliveryDate": "2021-09-01",
    "fxEvents": []
}
],
"schemaId": "",
"customFields": {}
}
```

EVENDF Subtype

Currency pair: GBP/EUR

Comments: Fees added

```
{
  "id": "618a7ad49631a0190dbebee6",
  "tradeId": "0000004533",
  "tradeType": "FXSWAP",
  "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_BOOK9"
  },
  "nettingSetId": "C1023XXXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "EVENDF",
      "currency1": "GBP",
      "currency2": "EUR",
      "direction": "BUY",
      "currency1NearNotional": {
        "currency": "GBP",
        "amount": 20000.0
      },
      "currency2NearNotional": {
        "currency": "EUR",
        "amount": 23013.64
      },
      "currency1FarNotional": {
        "currency": "GBP",
        "amount": 22888.18
      },
      "currency2FarNotional": {
```

```

        "currency": "EUR",
        "amount": 20000.0
    },
    "splitCurrency": "",
    "exchangeRate": 0.86905,
    "farExchangeRate": 0.87381352,
    "nearDeliveryDate": "2020-05-05",
    "farDeliveryDate": "2021-02-05",
    "fxEvents": [
        {
            "paymentDate": "2020-05-05",
            "fxFixing": null,
            "fxEventType": "AMA",
            "exchangeRate": null,
            "source": null,
            "amount1": 20.0,
            "amount2": null,
            "currency1": "EUR",
            "currency2": null,
            "isNDFTIMEOptionRemainingEvent": null
        },
        {
            "paymentDate": "2020-05-05",
            "fxFixing": null,
            "fxEventType": "FBS",
            "exchangeRate": null,
            "source": null,
            "amount1": 22.89,
            "amount2": null,
            "currency1": "EUR",
            "currency2": null,
            "isNDFTIMEOptionRemainingEvent": null
        }
    ]
}

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

```

EVEN Subtype

Currency pair: GBP/CHF

```
{
  "id": "618a7ad49631a0190dbebee5",
  "tradeId": "0000004532",
  "tradeType": "FXSWAP",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "eaf6d834-0cf8-4c64-99c7-011059fc4cf4",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C13325",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK9"
  },
  "nettingSetId": "C13325XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "EVEN",
      "currency1": "GBP",
      "currency2": "CHF",
      "direction": "BUY",
      "currency1NearNotional": {
        "currency": "GBP",
        "amount": 2000.0
      },
      "currency2NearNotional": {
        "currency": "CHF",
        "amount": 2453.83
      },
      "currency1FarNotional": {
        "currency": "GBP",
        "amount": 2434.39
      },
      "currency2FarNotional": {
        "currency": "CHF",
```

```
        "amount": 2000.0
      },
      "splitCurrency": "",
      "exchangeRate": 1.22691680766,
      "farExchangeRate": 1.2171938100907,
      "nearDeliveryDate": "2020-05-04",
      "farDeliveryDate": "2021-02-04",
      "fxEvents": []
    }
  ],
  "schemaId": "",
  "customFields": {}
}
```

FX Forward Trades

NDFTO Subtype

Currency pair: GBP/EUR

```
{
  "id": "61700f981b1175358a257505",
  "tradeId": "0000004531",
  "tradeType": "FXFWD",
  "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_BOOK9"
  },
  "nettingSetId": "C11596XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "NDFTO",
      "currency1": "GBP",
      "currency2": "EUR",
      "direction": "BUY",
      "currency1FarNotional": {
        "currency": "GBP",
        "amount": 200000.0
      },
      "currency2FarNotional": {
        "currency": "EUR",
        "amount": 225820.12
      },
      "splitCurrency": "",
      "exchangeRate": 0.87905,
      "farExchangeRate": 0.88566069,
      "nearDeliveryDate": "2020-05-05",
```

```
"farDeliveryDate": "2021-05-05",
"fxEvents": [
  {
    "paymentDate": "2021-05-05",
    "fxFixing": null,
    "fxEventType": "XNL",
    "exchangeRate": 0.0,
    "source": null,
    "amount1": -225820.12,
    "amount2": 200000.0,
    "currency1": "EUR",
    "currency2": "GBP",
    "isNDFTimeOptionRemainingEvent": true
  }
]
},
"schemaId": "",
"customFields": {}
}
```

NDF Subtype

Currency pair: EUR/CAD

```
{
  "id": "61700f981b1175358a257504",
  "tradeId": "0000004529",
  "tradeType": "FXFWD",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "c471c99f-b201-43cb-836c-
9a33b20625f7",
  "collateralCurrency": "",
  "csaId": "",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK9"
  },
  "nettingSetId": "C16969XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "NDF",
      "currency1": "EUR",
      "currency2": "CAD",
      "direction": "BUY",
      "currency1FarNotional": {
        "currency": "EUR",
        "amount": 1000000.0
      },
      "currency2FarNotional": {
        "currency": "CAD",
        "amount": 1508726.0
      },
      "splitCurrency": "",
      "exchangeRate": 1.508700615993,
      "farExchangeRate": 1.508726,
      "nearDeliveryDate": "2020-05-05",
      "farDeliveryDate": "2021-05-06",
      "fxEvents": []
    }
  ]
}
```

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

EXTINVEST Subtype

Currency pair: EUR/AUD

```
{
  "id": "616ff75f1b1175358a257414",
  "tradeId": "0000004528",
  "tradeType": "FXFWD",
  "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": "FT_DETAIL"
  },
  "nettingSetId": "C1023XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "EXTINVEST",
      "currency1": "EUR",
      "currency2": "AUD",
      "direction": "BUY",
      "currency1FarNotional": {
        "currency": "EUR",
        "amount": 1000000.0
      },
      "currency2FarNotional": {
        "currency": "AUD",
        "amount": 1661236.08
      },
      "splitCurrency": "",
      "exchangeRate": 1.6598,
      "farExchangeRate": 1.66123608,
      "nearDeliveryDate": "2020-09-01",
      "farDeliveryDate": "2020-10-01",
      "fxEvents": []
    }
  ]
}
```

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

TIMEOPT Subtype

Currency pair: EUR/USD

```
{
  "id": "616ff7671b1175358a257431",
  "tradeId": "0000004538",
  "tradeType": "FXFWD",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "5ded3ac7-9a48-4fb9-ab76-339a1dfe7c9c",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C10000",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "NY_FX",
    "book": "XVA_BOOK1"
  },
  "nettingSetId": "C10000XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "ForeignExchangeInstrument",
      "instrumentId": "",
      "subType": "TIME_OPT",
      "currency1": "EUR",
      "currency2": "USD",
      "direction": "BUY",
      "currency1FarNotional": {
        "currency": "EUR",
        "amount": 1000000.0
      },
      "currency2FarNotional": {
        "currency": "USD",
        "amount": 1510000.0
      },
      "splitCurrency": "",
      "exchangeRate": 1.5,
      "farExchangeRate": 1.51,
      "nearDeliveryDate": "2020-09-01",
      "farDeliveryDate": "2021-06-01",
      "timingOption": {
```

```

        "startDate": "2020-09-01",
        "pricingScenario": "WORST-CASE",
        "assumedDeliveryType": "NEAR",
        "direction": "SELL"
    },
    "fxEvents": [
        {
            "paymentDate": null,
            "fxFixing": "2020-08-28",
            "fxEventType": "FNT",
            "exchangeRate": 1.51,
            "source": null,
            "amount1": 1000000.0,
            "amount2": -1510000.0,
            "currency1": "EUR",
            "currency2": "USD",
            "isNDFTimeOptionRemainingEvent": false
        }
    ]
}
],
"schemaId": "",
"customFields": {}
}

```