

Portfolio Analytics

Trades Description API Output Payload Example – Swap

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Release month and year: December 2021

Interest Rate Swap Trades

BIRSFLTFLT Subtype

Currency: USD

Index: SOFR, LIBOR

Frequency Pay/Receive: Annual/Quarterly

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  "id": "6155a52ee5ca9c2f5bc09cfc",
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  "counterpartyId": "df62a653-ace4-4820-b0d8-1c2d9f091adf",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C14115",
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    "desk": "FIN_DESK",
    "book": "XVA_BOOK8"
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  ]
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            "paymentType": "interest",
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            "spread": 2.0E-4
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    "instrumentId": "00000GTB",
    "currency": "USD",
    "subType": "BIRSFLTFLT",
    "direction": "BUY",
    "effectiveDate": "2020-04-06",
    "maturityDate": "2025-04-06",
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    "index": "LIBOR",
    "term": "P3M",
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    "compoundBasis": "A360",
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        "paymentType": "interest",
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        "payDate": "2025-04-07",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.005775796656046,
        "spread": 0.0
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}
"schemaId": "",
"customFields": {}
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IRSFIXFLT Subtype

Currency: USD

Index: FIXED, LIBOR

Frequency Pay/Receive: Quarterly/Semi Annual

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{
  "id": "6155a52de5ca9c2f5bc09cfb",
  "tradeId": "22022FN",
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  "tradeStatus": "VER",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "785864fa-f3e7-459f-b7eb-
e246188c837b",
  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C6104",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK1"
  },
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  "tradeLegs": [
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      "instrumentId": "00000GT7",
      "currency": "USD",
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          "periodEnd": "2020-07-23",
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        "spread": 2.0E-4
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        "paymentType": "interest",
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        "rate": 0.003122457062959,
        "spread": 2.0E-4
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    "direction": "BUY",
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    "maturityDate": "2021-04-23",
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        "spread": 0.0
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        "rate": 0.05,
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  },
  "schemaId": "",
  "customFields": {}
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FLOAT_CAP_FLOOR Product

Currency: USD
Index: FIXED, LIBOR
Frequency Pay/Receive: Quarterly/Semi Annual

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  "id": "618bf692160be2376ed2bcad",
  "tradeId": "22186FN",
  "tradeType": "SWAP",
  "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": "C1023XXXXXX",
  "tradeLegs": [
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      "direction": "SELL",
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      "term": "3m",
      "basis": "A360",
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      "couponFormulas": [
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        "payDate": "2019-11-07",
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        "payDate": "2020-02-07",
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    "paymentType": "interest",
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    "rate": 0.0,
    "spread": 0.0
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    "periodEnd": "2020-11-09",
    "fixingDate": "2020-08-05",
    "payDate": "2020-11-09",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.0,
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  {
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    "fixingDate": "2020-11-05",
    "payDate": "2021-02-08",
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    "spread": 0.0
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    "notional": 1000000.0,
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    "spread": 0.0
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    "spread": 0.0
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    "spread": 0.0
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    "periodEnd": "2022-05-09",
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    "payDate": "2022-05-09",
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    "spread": 0.0
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  "paymentType": "interest",
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  "rate": 0.020252874221099,
  "spread": 0.0
},
{
  "periodStart": "2022-08-08",
  "periodEnd": "2022-11-07",
  "fixingDate": "2022-08-04",
  "payDate": "2022-11-07",
  "paymentType": "interest",
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  "rate": 0.020214673905893,
  "spread": 0.0
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{
  "periodStart": "2022-11-07",
  "periodEnd": "2023-02-07",
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  "payDate": "2023-02-07",
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  "rate": 0.020158163219377,
  "spread": 0.0
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  "periodEnd": "2023-05-08",
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  "payDate": "2023-05-08",
  "paymentType": "interest",
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  "spread": 0.0
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  "fixingDate": "2023-08-03",
  "payDate": "2023-11-07",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.020050854473841,
  "spread": 0.0
},
{
  "periodStart": "2023-11-07",
  "periodEnd": "2024-02-07",
  "fixingDate": "2023-11-03",
  "payDate": "2024-02-07",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.020043606075392,
  "spread": 0.0
},
{
  "periodStart": "2024-02-07",
  "periodEnd": "2024-05-07",
  "fixingDate": "2024-02-05",
  "payDate": "2024-05-07",
  "paymentType": "interest",
  "notional": 1000000.0,
  "rate": 0.020044046389522,
  "spread": 0.0
}
],
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    "instrumentDetails": {
      "Formula": "FLOAT_CAP_FLOOR ( [3mUSDlibor], 4%, 2% )"
    }
  },
  {
    "instrumentType": "InterestRateInstrument",
    "instrumentId": "00000H8B",
    "currency": "USD",
    "subType": "NA",
    "direction": "BUY",
    "effectiveDate": "2019-05-07",
    "maturityDate": "2024-05-07",
    "notional": 1000000.0,
    "fixedRate": 0.00285411166355,
    "index": "FIXED",
    "term": "",
    "basis": "A360",
    "compoundBasis": "A360",
    "couponFormulas": [],
    "periodSchedule": [
      {
        "periodStart": "2019-05-07",
        "periodEnd": "2019-11-07",
        "payDate": "2019-11-07",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.00285411166355,
        "spread": 0.0
      },
      {
        "periodStart": "2019-11-07",
        "periodEnd": "2020-05-07",
        "payDate": "2020-05-07",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 0.00285411166355,
        "spread": 0.0
      },
      {
        "periodStart": "2020-05-07",
        "periodEnd": "2020-11-09",

```

```
    "payDate": "2020-11-09",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.00285411166355,
    "spread": 0.0
  },
  {
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    "periodEnd": "2021-05-07",
    "payDate": "2021-05-07",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.00285411166355,
    "spread": 0.0
  },
  {
    "periodStart": "2021-05-07",
    "periodEnd": "2021-11-08",
    "payDate": "2021-11-08",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.00285411166355,
    "spread": 0.0
  },
  {
    "periodStart": "2021-11-08",
    "periodEnd": "2022-05-09",
    "payDate": "2022-05-09",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.00285411166355,
    "spread": 0.0
  },
  {
    "periodStart": "2022-05-09",
    "periodEnd": "2022-11-07",
    "payDate": "2022-11-07",
    "paymentType": "interest",
    "notional": 1000000.0,
    "rate": 0.00285411166355,
    "spread": 0.0
  }
```

```

    },
    {
      "periodStart": "2022-11-07",
      "periodEnd": "2023-05-08",
      "payDate": "2023-05-08",
      "paymentType": "interest",
      "notional": 1000000.0,
      "rate": 0.00285411166355,
      "spread": 0.0
    },
    {
      "periodStart": "2023-05-08",
      "periodEnd": "2023-11-07",
      "payDate": "2023-11-07",
      "paymentType": "interest",
      "notional": 1000000.0,
      "rate": 0.00285411166355,
      "spread": 0.0
    },
    {
      "periodStart": "2023-11-07",
      "periodEnd": "2024-05-07",
      "payDate": "2024-05-07",
      "paymentType": "interest",
      "notional": 1000000.0,
      "rate": 0.00285411166355,
      "spread": 0.0
    }
  ]
},
{
  "schemaId": "",
  "customFields": {}
}

```

OISIRS Subtype – Sample 1

Currency: USD

Index: OIS, FIXED

Frequency Pay/Receive: Annual

Comments: Spread added on the pay leg

```
{
  "id": "6155a52ee5ca9c2f5bc09cfd",
  "tradeId": "22024FN",
  "tradeType": "SWAP",
  "tradeStatus": "DONE",
  "legalEntityId": "FINASTRA",
  "counterpartyId": "a4b20bb7-ecae-4c94-a568-58c0d2556af4",
  "collateralCurrency": "",
  "csaId": "",
  "tradingBookName": {
    "businessUnit": "FINASTRA",
    "desk": "FIN_DESK",
    "book": "XVA_BOOK1"
  },
  "nettingSetId": "C303XXXXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000GTC",
      "currency": "USD",
      "subType": "OISIRS",
      "direction": "SELL",
      "effectiveDate": "2020-02-04",
      "maturityDate": "2021-02-04",
      "notional": 1000000.0,
      "fixedRate": 0.0,
      "index": "OIS",
      "term": "P1D",
      "basis": "A360",
      "compoundBasis": "A360",
      "compoundFunction": "ois",
      "couponFormulas": [],
      "periodSchedule": [
        {
          "periodStart": "2020-02-04",
```

```

        "periodEnd": "2021-02-04",
        "fixingDate": "2021-02-04",
        "payDate": "2021-02-08",
        "paymentType": "interest",
        "notional": 1000000.0,
        "rate": 2.02898948712E-4,
        "spread": 3.0E-4
    }
]
},
{
    "instrumentType": "InterestRateInstrument",
    "instrumentId": "00000GTD",
    "currency": "USD",
    "subType": "OISIRS",
    "direction": "BUY",
    "effectiveDate": "2020-02-04",
    "maturityDate": "2021-02-04",
    "notional": 1000000.0,
    "fixedRate": 7.0E-4,
    "index": "FIXED",
    "term": "",
    "basis": "A360",
    "compoundBasis": "A360",
    "couponFormulas": [],
    "periodSchedule": [
        {
            "periodStart": "2020-02-04",
            "periodEnd": "2021-02-04",
            "payDate": "2021-02-08",
            "paymentType": "interest",
            "notional": 1000000.0,
            "rate": 7.0E-4,
            "spread": 0.0
        }
    ]
}
],
"schemaId": "",
"customFields": {}
}

```

OISIRS Subtype – Sample 2

Currency: EUR

Index: EONIA, FIXED

Frequency Pay/Receive: Annual/Zero Coupon

```
{
  "id": "6155a54ce5ca9c2f5bc09d56",
  "tradeId": "22136FN",
  "tradeType": "SWAP",
  "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_BOOK8"
  },
  "nettingSetId": "C10000XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H5N",
      "currency": "EUR",
      "subType": "OISIRS",
      "direction": "SELL",
      "effectiveDate": "2020-08-25",
      "maturityDate": "2022-09-01",
      "notional": 10000.0,
      "fixedRate": 0.015508,
      "index": "FIXED",
      "term": "",
      "basis": "A360",
      "compoundBasis": "A360",
      "couponFormulas": [],
      "periodSchedule": [
        {
          "periodStart": "2020-08-25",
          "periodEnd": "2021-08-25",
          "payDate": "2021-08-25",
```

```

        "paymentType": "interest",
        "notional": 10000.0,
        "rate": 0.015508,
        "spread": 0.0
    },
    {
        "periodStart": "2021-08-25",
        "periodEnd": "2022-08-25",
        "payDate": "2022-08-25",
        "paymentType": "interest",
        "notional": 10000.0,
        "rate": 0.015508,
        "spread": 0.0
    },
    {
        "periodStart": "2022-08-25",
        "periodEnd": "2022-09-01",
        "payDate": "2022-09-01",
        "paymentType": "interest",
        "notional": 10000.0,
        "rate": 0.015508,
        "spread": 0.0
    }
]
},
{
    "instrumentType": "InterestRateInstrument",
    "instrumentId": "00000H5P",
    "currency": "EUR",
    "subType": "OISIRS",
    "direction": "BUY",
    "effectiveDate": "2020-08-25",
    "maturityDate": "2022-09-01",
    "notional": 10000.0,
    "fixedRate": 0.0,
    "index": "EONIA",
    "term": "P1D",
    "basis": "A360",
    "compoundBasis": "A360",
    "compoundFunction": "simple-average",
    "compoundApproach": "look-back",

```

```
    "couponFormulas": [],
    "periodSchedule": [
      {
        "periodStart": "2020-08-25",
        "periodEnd": "2022-09-01",
        "fixingDate": "2022-08-30",
        "payDate": "2022-09-01",
        "paymentType": "interest",
        "notional": 10000.0,
        "rate": 0.005447876875169,
        "spread": 0.0
      }
    ]
  },
  ],
  "schemaId": "",
  "customFields": {}
}
```

RFR Transitioned

Currency: USD

Index: SOFR, FIXED

Frequency Pay/Receive: Monthly

```
{
  "id": "6155a550e5ca9c2f5bc09d60",
  "tradeId": "22148FN",
  "tradeType": "SWAP",
  "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_BOOK8"
  },
  "nettingSetId": "C10000XXXXXX",
  "tradeLegs": [
    {
      "instrumentType": "InterestRateInstrument",
      "instrumentId": "00000H6G",
      "currency": "USD",
      "subType": "NA",
      "direction": "SELL",
      "effectiveDate": "2020-09-01",
      "maturityDate": "2022-09-01",
      "notional": 50000.0,
      "fixedRate": 0.00335264613259,
      "index": "FIXED",
      "term": "",
      "basis": "A360",
      "compoundBasis": "A360",
      "couponFormulas": [],
      "periodSchedule": [
        {
          "periodStart": "2020-09-01",
          "periodEnd": "2020-10-01",
```

```
    "payDate": "2020-10-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "payDate": "2020-10-01",
    "paymentType": "fee",
    "payAmount": -42177.81,
    "rate": 0.0,
    "spread": 0.0
  },
  {
    "periodStart": "2020-10-01",
    "periodEnd": "2020-11-02",
    "payDate": "2020-11-02",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2020-11-02",
    "periodEnd": "2020-12-01",
    "payDate": "2020-12-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2020-12-01",
    "periodEnd": "2021-01-04",
    "payDate": "2021-01-04",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {

```

```
    "periodStart": "2021-01-04",
    "periodEnd": "2021-02-01",
    "payDate": "2021-02-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-02-01",
    "periodEnd": "2021-03-01",
    "payDate": "2021-03-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-03-01",
    "periodEnd": "2021-04-01",
    "payDate": "2021-04-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-04-01",
    "periodEnd": "2021-05-03",
    "payDate": "2021-05-03",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-05-03",
    "periodEnd": "2021-06-01",
    "payDate": "2021-06-01",
    "paymentType": "interest",
    "notional": 50000.0,
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    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-06-01",
    "periodEnd": "2021-07-01",
    "payDate": "2021-07-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-07-01",
    "periodEnd": "2021-08-02",
    "payDate": "2021-08-02",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-08-02",
    "periodEnd": "2021-09-01",
    "payDate": "2021-09-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-09-01",
    "periodEnd": "2021-10-01",
    "payDate": "2021-10-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-10-01",
```

```
    "periodEnd": "2021-11-01",
    "payDate": "2021-11-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-11-01",
    "periodEnd": "2021-12-01",
    "payDate": "2021-12-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2021-12-01",
    "periodEnd": "2022-01-03",
    "payDate": "2022-01-03",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-01-03",
    "periodEnd": "2022-02-01",
    "payDate": "2022-02-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-02-01",
    "periodEnd": "2022-03-01",
    "payDate": "2022-03-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
```

```
    "spread": 0.0
  },
  {
    "periodStart": "2022-03-01",
    "periodEnd": "2022-04-01",
    "payDate": "2022-04-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-04-01",
    "periodEnd": "2022-05-02",
    "payDate": "2022-05-02",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-05-02",
    "periodEnd": "2022-06-01",
    "payDate": "2022-06-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-06-01",
    "periodEnd": "2022-07-01",
    "payDate": "2022-07-01",
    "paymentType": "interest",
    "notional": 50000.0,
    "rate": 0.00335264613259,
    "spread": 0.0
  },
  {
    "periodStart": "2022-07-01",
    "periodEnd": "2022-08-01",
```

```

        "payDate": "2022-08-01",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": 0.00335264613259,
        "spread": 0.0
    },
    {
        "periodStart": "2022-08-01",
        "periodEnd": "2022-09-01",
        "payDate": "2022-09-01",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": 0.00335264613259,
        "spread": 0.0
    }
]
},
{
    "instrumentType": "InterestRateInstrument",
    "instrumentId": "00000H6H",
    "currency": "USD",
    "subType": "NA",
    "direction": "BUY",
    "effectiveDate": "2020-09-01",
    "maturityDate": "2022-09-01",
    "notional": 50000.0,
    "fixedRate": 0.0,
    "index": "libor",
    "term": "1m",
    "basis": "A360",
    "compoundBasis": "A360",
    "compoundFunction": "ois",
    "compoundApproach": "dynamic-period-shift",
    "couponFormulas": [
        {
            "applyDate": "2020-09-01",
            "formula": "[1mUSDlibor]"
        },
        {
            "applyDate": "2020-10-01",
            "formula": "([1dUSDsofr] + 0.002)"
        }
    ]
}

```

```
    }
  ],
  "periodSchedule": [
    {
      "periodStart": "2020-09-01",
      "periodEnd": "2020-10-01",
      "fixingDate": "2020-08-27",
      "payDate": "2020-10-01",
      "paymentType": "interest",
      "notional": 50000.0,
      "rate": 0.01,
      "spread": 2.0E-4
    },
    {
      "periodStart": "2020-10-01",
      "periodEnd": "2020-11-02",
      "fixingDate": "2020-10-29",
      "payDate": "2020-11-02",
      "paymentType": "interest",
      "notional": 50000.0,
      "rate": 0.94855923,
      "spread": 2.0E-4
    },
    {
      "periodStart": "2020-11-02",
      "periodEnd": "2020-12-01",
      "fixingDate": "2020-11-27",
      "payDate": "2020-12-01",
      "paymentType": "interest",
      "notional": 50000.0,
      "rate": 1.06389,
      "spread": 2.0E-4
    },
    {
      "periodStart": "2020-12-01",
      "periodEnd": "2021-01-04",
      "fixingDate": "2020-12-28",
      "payDate": "2021-01-04",
      "paymentType": "interest",
      "notional": 50000.0,
      "rate": 1.18470862,
```

```

        "spread": 2.0E-4
    },
    {
        "periodStart": "2021-01-04",
        "periodEnd": "2021-02-01",
        "fixingDate": "2021-01-28",
        "payDate": "2021-02-01",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": -0.46870671,
        "spread": 2.0E-4
    },
    {
        "periodStart": "2021-02-01",
        "periodEnd": "2021-03-01",
        "fixingDate": "2021-02-25",
        "payDate": "2021-03-01",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": 5.5229372,
        "spread": 2.0E-4
    },
    {
        "periodStart": "2021-03-01",
        "periodEnd": "2021-04-01",
        "fixingDate": "2021-03-25",
        "payDate": "2021-04-01",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": 1.11344823,
        "spread": 2.0E-4
    },
    {
        "periodStart": "2021-04-01",
        "periodEnd": "2021-05-04",
        "fixingDate": "2021-04-29",
        "payDate": "2021-05-04",
        "paymentType": "interest",
        "notional": 50000.0,
        "rate": -2.1902362,
        "spread": 2.0E-4
    }

```

```
},
{
  "periodStart": "2021-05-04",
  "periodEnd": "2021-06-01",
  "fixingDate": "2021-05-27",
  "payDate": "2021-06-01",
  "paymentType": "interest",
  "notional": 50000.0,
  "rate": 5.39220579,
  "spread": 2.0E-4
},
{
  "periodStart": "2021-06-01",
  "periodEnd": "2021-07-01",
  "fixingDate": "2021-06-28",
  "payDate": "2021-07-01",
  "paymentType": "interest",
  "notional": 50000.0,
  "rate": 0.79956105,
  "spread": 2.0E-4
},
{
  "periodStart": "2021-07-01",
  "periodEnd": "2021-08-02",
  "fixingDate": "2021-07-29",
  "payDate": "2021-08-02",
  "paymentType": "interest",
  "notional": 50000.0,
  "rate": -2.86800968,
  "spread": 2.0E-4
},
{
  "periodStart": "2021-08-02",
  "periodEnd": "2021-09-01",
  "fixingDate": "2021-08-27",
  "payDate": "2021-09-01",
  "paymentType": "interest",
  "notional": 50000.0,
  "rate": 8.06429272,
  "spread": 2.0E-4
},
}
```

```

{
  "periodStart": "2021-09-01",
  "periodEnd": "2021-10-01",
  "fixingDate": "2021-09-27",
  "payDate": "2021-10-01",
  "paymentType": "interest",
  "notional": 50000.0,
  "rate": 0.79576933,
  "spread": 2.0E-4
},
{
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Cross-currency Swap Trades

CIRS Subtype

Currency: CAD, USD

Index: BA, LIBOR

Frequency Pay/Receive: Quarterly/Semi Annual

Comments: Different pay reset frequency on the receive leg

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  "tradeStatus": "DONE",
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  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C14591",
  "tradingBookName": {
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    "desk": "FIN_DESK",
    "book": "FT_DETAIL"
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  "nettingSetId": "C14591XXXXXX",
  "tradeLegs": [
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CCYSWAP Product

Currency: GBP, USD

Index: FIXED, LIBOR

Frequency Pay/Receive: Semi Annual

Comments: Customized flows

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  "collateralCurrency": "EUR",
  "csaId": "ISDA//CSA//BILAT//CSA_C13325",
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    "desk": "FIN_DESK",
    "book": "XVA_B00K2"
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  ]
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