

Portfolio Analytics

Trades Description API Output Payload Example – Swaption

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Release month and year: December 2021

IRSWAP Subtype – CALL_SWAP Product

Style: Bermudan

Direction: Buy

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{
  "id": "61696c708d9a517eeebf42b7",
  "tradeId": "22121FN",
  "tradeType": "SWOPT",
  "tradeStatus": "DONE",
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  "counterpartyId": "7c289fab-3d3d-42f9-bdb7-3520147512ff",
  "collateralCurrency": "EUR",
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    "desk": "FIN_DESK",
    "book": "XVA_BOOK7"
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}
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"schemaId": "",
"customFields": {},
"tradeOption": {
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    "instrumentId": "0000038J",
    "subType": "CALLSWAP",
    "expiryDate": "2020-09-02",
    "currency": "EUR",
    "strike": -0.00265739579038,
    "direction": "BUY",
    "callOrPut": "CALL",
    "calendar": "EUR",
    "businessRule": "FOLLOWING",
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    "settlementCalendar": "",
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    "callSchedules": [
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    ]
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