Report 6004: Derivative By Type and Notional Exposure
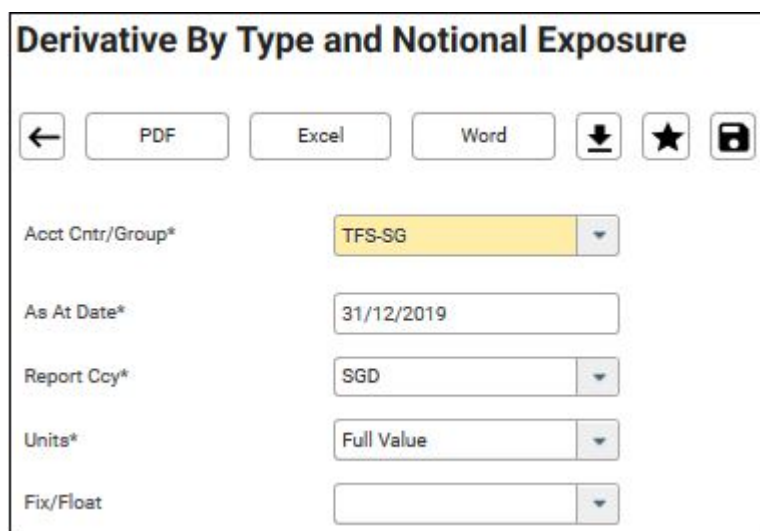
PURPOSE

To provide the details used by CS Lucas to show the Derivative By Type and Notional Exposure.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Derivative By Type and Notional Exposure.

QUERY

1. Navigate to Reporting > Standards > Report 6004: Derivative By Type and Notional Exposure.

2. Fill in the mandatory parameter – Acct Cntr, As At Date, Report Ccy and Units.

3. Click on the required format.

4. The report shows the Trade ID, Counterparty, Portfolio, TDate, MDate, Notional, Basis, Currency, IRS, CCS and FXF.

Derivative By Type and Notional Exposure
Reporting Group/Structure:TFS-SG Date: As At 31-Dec-2019 Val Currency: SGD Units: Full Value

TradeID	Ctpy	Portfolio	TDate	MDate	Notional	Basis	Ccy	IRS	CCS	FXF
TFS-SG										
IRS100001.00	DBS-SG		14-Jun-17	14-Jun-21	(10,000,000)	Libor 3 mth	SGD	(10,000,000)		
IRS100001.00	DBS-SG		14-Jun-17	14-Jun-21	10,000,000	Libor 3 mth	SGD	10,000,000		
IRS100007.00	DBS-SG		11-Sep-17	11-Sep-20	(10,000,000)	Fixed Leg	SGD	(10,000,000)		
IRS100007.00	DBS-SG		11-Sep-17	11-Sep-20	10,000,000	Fixed Leg	SGD	10,000,000		
IRS100008.00	DBS-SG		11-Sep-17	11-Sep-20	(10,000,000)	-	SGD	(10,000,000)		
IRS100008.00	DBS-SG		11-Sep-17	11-Sep-20	10,000,000	-	SGD	10,000,000		
IRS100009.00	DBS-SG		11-Sep-17	11-Sep-20	(10,000,000)	-	SGD	(10,000,000)		
IRS100009.00	DBS-SG		11-Sep-17	11-Sep-20	10,000,000	-	SGD	10,000,000		
IRS100010.00	DBS-SG		11-Sep-17	11-Sep-20	(10,000,000)	-	SGD	(10,000,000)		
IRS100010.00	DBS-SG		11-Sep-17	11-Sep-20	10,000,000	-	SGD	10,000,000		
						Net SGD (in SGD)		0	0	0
IRS100002.00	DBS-SG		15-Jun-17	15-Jun-21	(40,000,000)	Libor 3 mth	USD	(54,520,000)		
IRS100002.00	DBS-SG		15-Jun-17	15-Jun-21	40,000,000	Libor 3 mth	USD	54,520,000		
IRS100003.00	DBS-SG		15-Jun-17	15-Jun-21	(30,000,000)	Libor 3 mth	USD	(40,890,000)		
IRS100003.00	DBS-SG		15-Jun-17	15-Jun-21	30,000,000	Libor 3 mth	USD	40,890,000		
IRS100004.00	DBS-SG		15-Jun-17	15-Jun-21	(10,000,000)	Libor 3 mth	USD	(13,630,000)		
IRS100004.00	DBS-SG		15-Jun-17	15-Jun-21	10,000,000	Libor 3 mth	USD	13,630,000		
						Net USD (in SGD)		0	0	0
						TOTAL Net (in SGD)		0	0	0

For explanation of [↓] button, please see link.

For explanation of [★] [▣] buttons, please see [link](#).

DATA SOURCE

To view the following transaction,

A	B	C	D	E	F	G	H	I	J	K
TradeID	Ctpy	Portfolio	TDate	MDate	Notional	Basis	Ccy	IRS	CCS	FXF
TFS-SG										
IRS100001.00	DBS-SG		14-Jun-17	14-Jun-21	(10,000,000)	Libor 3 mth	SGD	(10,000,000)		

Follow the steps as shown below:

1. Navigate to Transaction > Interest Rate Swap.

2. Select Acct Cntr* (From example: TFS-SG)

3. Key in MDate Fr* (From example: 31/12/2019)

4. Click Refresh.

5. Select Trade IRS100001.00

Amend Interest Rate Swap

← | Update | Structure | 🗎

Trade ID	IRS100001.00	**A**
Acct Cntr*	TFS-SG ▾	
TDate*	14/06/2017	**D**
SDate*	14/06/2017	
MDate*	14/06/2021	**E**
Structure*	Notional ▾	

	Pay	Receive
Ccy*	SGD **H** ▾	SGD ▾
Principal*	**J** 10,000,000.00	10,000,000.00
Basis*	Libor 3 mth **G** ▾	Libor 3 mth ▾
Margin(%)*	0.000000	0.000000
Pay Frequency*	Semi-Annual ▾	Semi-Annual ▾
Day Convention*	No Adjustment ▾	No Adjustment ▾
Settle Convention*	No Adjustment ▾	No Adjustment ▾
Reset Convention	No Adjustment ▾	No Adjustment ▾
Reset Days	0	0
Accruals*	Act/365 (fixed) ▾	Act/365 (fixed) ▾
Facility*	TFS - DBS-SG:IRS ▾	
Ctpy ID*	DBS-SG **B**	
Portfolio	▾ **C**	
Transaction Type	- ▾	
Project	- ▾	
Our Dealer	patrick@12dl2d user guide ▾	
Ctpy Dealer		
Narrative		

Maintain Interest Rate Swap   dev01 ?

| | Save | Revert | Book/Unbook | ⬇ | F |

	VDate	P TradeID	P Ccy	Borrowings	P Rate	P Interest CF	P Principal CF	P Total	R Ccy	R TradeID	Lending Balance	R Rate	R Interest CF	R Principal CF	R Total	Net
☐	14 Dec 2017		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Jun 2018		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
☐	14 Dec 2018		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Jun 2019		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
☐	14 Dec 2019		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Jun 2020		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Dec 2020		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Jun 2021		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
☐	14 Dec 2021		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
☐	14 Jun 2022		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11

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FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
07-Dec-2016	Li Ping	Created.
17-Dec-2019	Lyra	Updated Screenshots.