Report 6004: Derivative By Type and Notional Exposure

PURPOSE

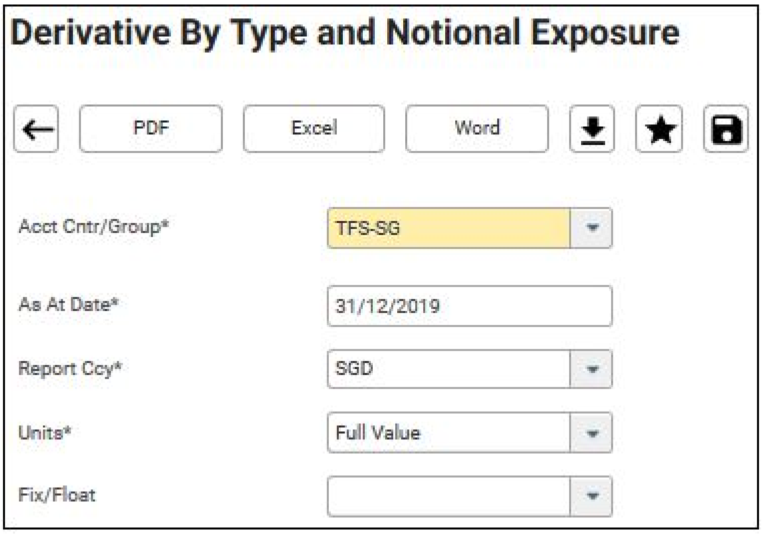
To provide the details used by CS Lucas to show the Derivative By Type and Notional Exposure.

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.

6004

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:

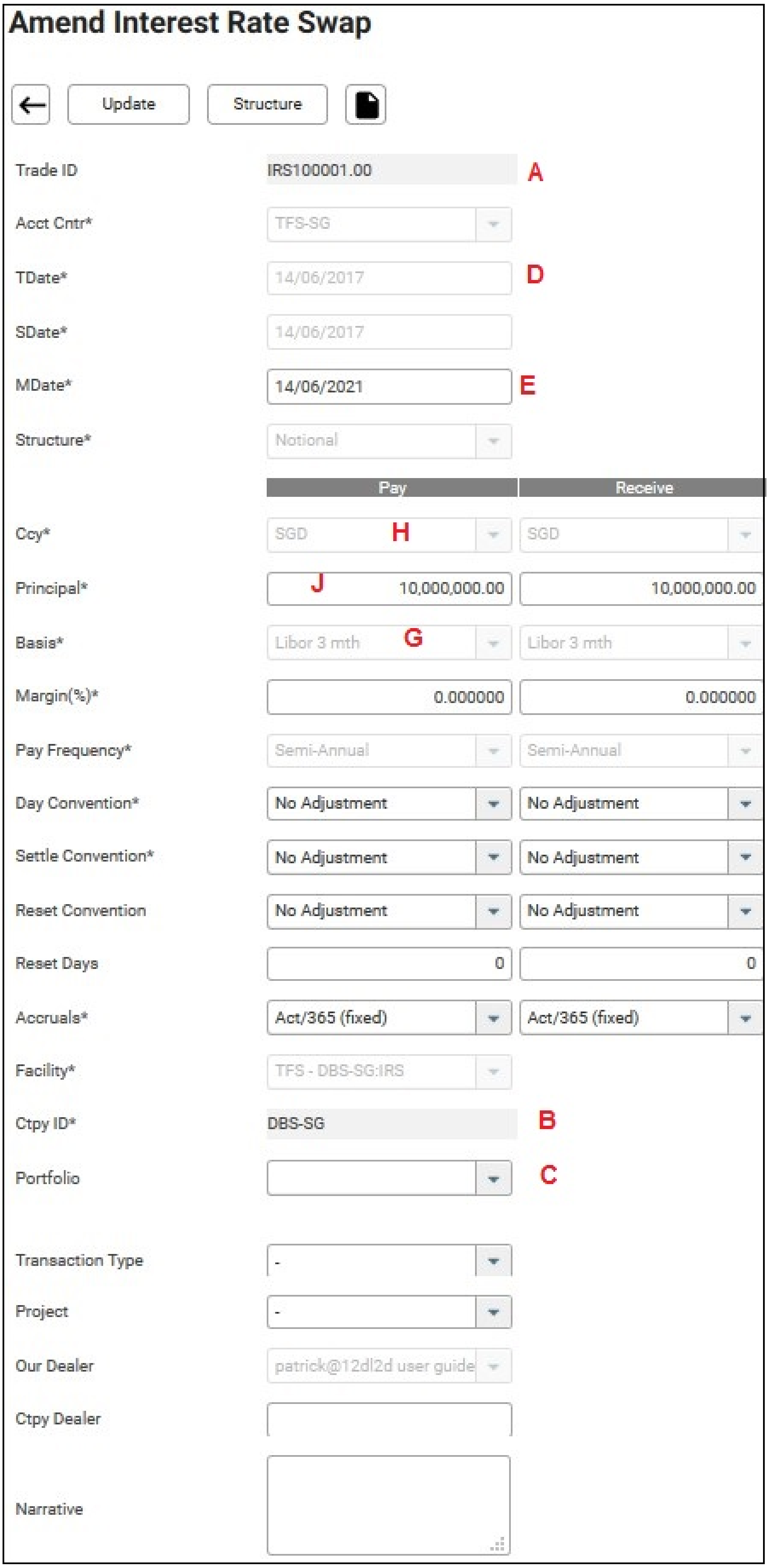
1. Navigate to Transaction > Interest Rate Swap.

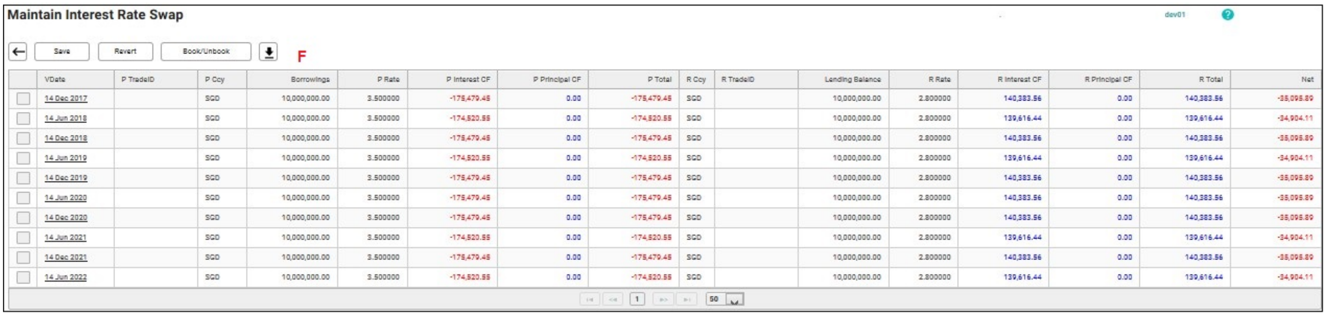
2. Select Acct Cntr* (From example: TFS-SG)

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



	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

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.