

Report 6005: Derivative By Type and Notional Exposure – in Local Ccy

PURPOSE

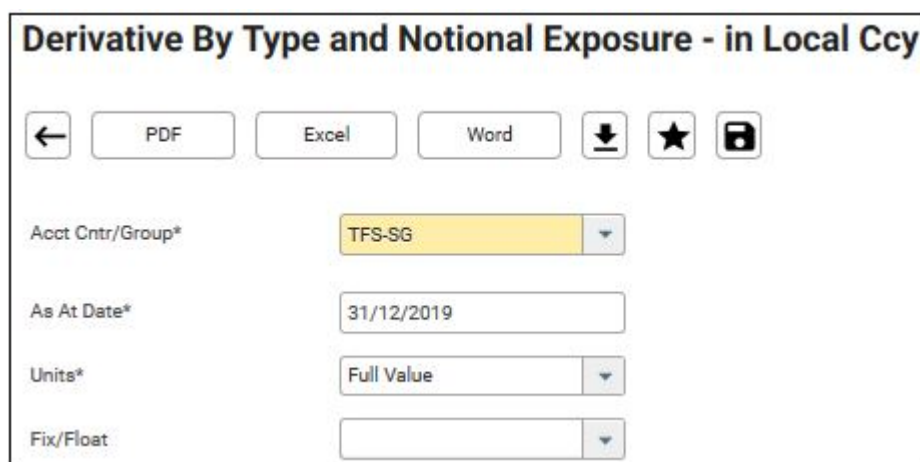
To provide the details used by CS Lucas to show the Derivative By Type and Notional Exposure – in Local Ccy.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Derivative By Type and Notional Exposure – in Local Ccy.

QUERY

1. Navigate to Reporting > Standards > Report 6005: Derivative By Type and Notional Exposure – in Local Ccy.



The screenshot shows a web interface for generating a report. At the top, the title 'Derivative By Type and Notional Exposure - in Local Ccy' is displayed. Below the title is a navigation bar with buttons for 'PDF', 'Excel', and 'Word', along with icons for back, download, star, and save. The main form contains four fields: 'Acct Cntr/Group*' with a dropdown menu showing 'TFS-SG', 'As At Date*' with a text input field containing '31/12/2019', 'Units*' with a dropdown menu showing 'Full Value', and 'Fix/Float' with a dropdown menu.

2. Fill in the mandatory parameter – Acct Cntr/Group, As At Date 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 - in Local Ccy

Reporting Group/Structure:TFS-SG Date: As At 31-Dec-2019 Units: Full Value

TradeID	Ctry	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								0	0	0
IRS100002.00	DBS-SG		15-Jun-17	15-Jun-21	(40,000,000)	Libor 3 mth	USD	(40,000,000)		
IRS100002.00	DBS-SG		15-Jun-17	15-Jun-21	40,000,000	Libor 3 mth	USD	40,000,000		
IRS100003.00	DBS-SG		15-Jun-17	15-Jun-21	(30,000,000)	Libor 3 mth	USD	(30,000,000)		
IRS100003.00	DBS-SG		15-Jun-17	15-Jun-21	30,000,000	Libor 3 mth	USD	30,000,000		
IRS100004.00	DBS-SG		15-Jun-17	15-Jun-21	(10,000,000)	Libor 3 mth	USD	(10,000,000)		
IRS100004.00	DBS-SG		15-Jun-17	15-Jun-21	10,000,000	Libor 3 mth	USD	10,000,000		
Net USD								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	Ctry	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@12d12d user guide	
Ctpy Dealer		
Narrative		

Maintain Interest Rate Swap

SaveRevertBook/unbook

F

	V Date	P TradeID	P Coy	Borrowings	P Rate	P Interest CF	P Principal CF	P Total	R Coy	R TradeID	Lending Balance	R Rate	R Interest CF	R Principal CF	R Total	Net
<input type="checkbox"/>	14 Dec 2017		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Jun 2018		SGO	10,000,000.00	3.500000	-174,820.88	0.00	-174,820.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14 Dec 2018		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Jun 2019		SGO	10,000,000.00	3.500000	-174,820.88	0.00	-174,820.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14 Dec 2019		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Jun 2020		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Dec 2020		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Jun 2021		SGO	10,000,000.00	3.500000	-174,820.88	0.00	-174,820.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14 Dec 2021		SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14 Jun 2022		SGO	10,000,000.00	3.500000	-174,820.88	0.00	-174,820.88	SGO		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.