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

PURPOSE

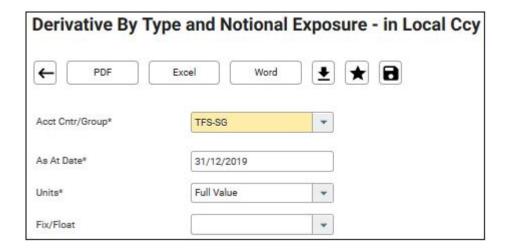
To provide the details used by CS Lucas to show the Derivative By Type and Notional Exposure - in Local Ccy.

WHY IS THIS IMPORTANT?

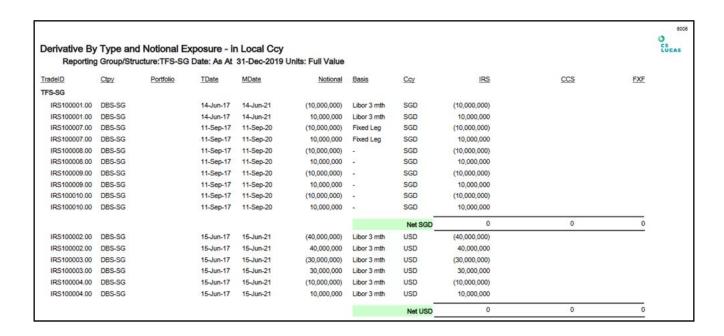
Allow users to verify the details of Derivative By Type and Notional Exposure – in Local Ccy.

QUERY

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



- 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.



For explanation of



button, please see link.

For explanation of



buttons, please see link.

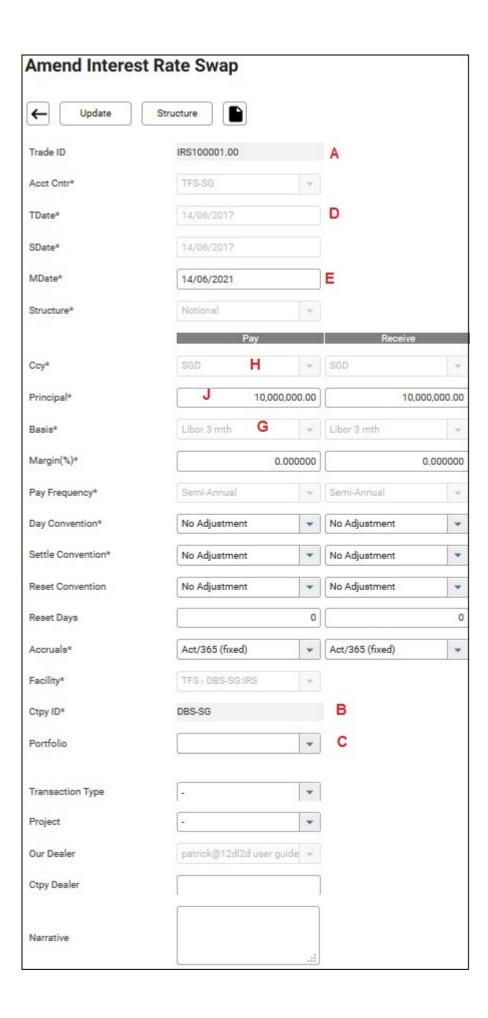
DATA SOURCE

To view the following transaction,



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





FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
07-Dec-2016	Li Ping	Created.
17-Dec-2019	Lуга	Updated Screenshots.