Report 6009 : TL/IRS Hedging Analysis (W5)

This version is superseded. Click here to view the latest guide.

PURPOSE

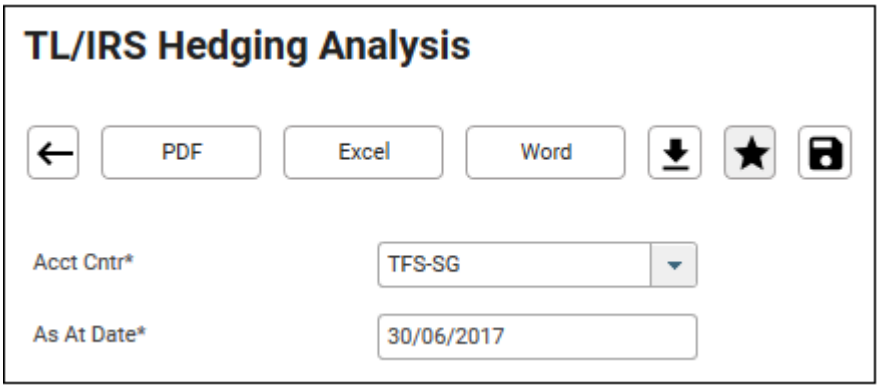
To provide the details used by CS Lucas to show TL/IRS Hedging Analysis.

WHY IS THIS IMPORTANT?

Allow users to verify the details of TL/IRS Hedging Analysis.

QUERY

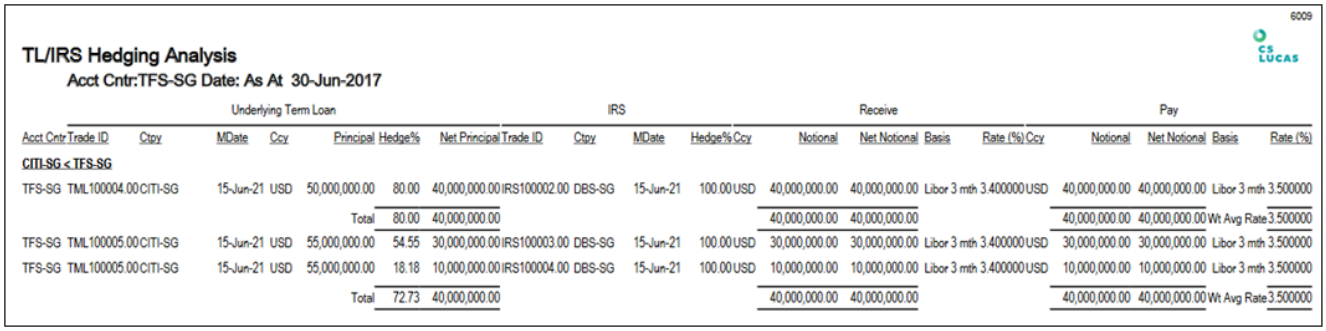
1. Navigate to Reporting > Standard > Report 6009: TL/IRS Hedging Analysis.



2. Fill in the mandatory parameter – Accounting Centre/ Group, As At Date.

3. Click on the required format.

4. The report shows the Accounting Centre, underlying Term Loan (Trade ID, Counterparty, MDate, Currency, Principal, Hedge%, Net Principal, IRS (Trade ID, Counterparty, MDate, Hedge%, IRS Receive Leg (Currency, Notional, Net Notional, Basis Rate, Rate (%), IRS Pay Leg (Currency, Notional, Net Notional, Basis, Rate (%)).



6009

TL/IRS Hedging Analysis

Acct Cntr:TFS-SG Date: As At 30-Jun-2017

	Underlying Term Loan							IRS					Receive					Pay				
Acct Cntr	Trade ID	Ctpy	MDate	Ccy	Principal	Hedge%	Net Principal	Trade ID	Ctpy	MDate	Hedge%	Ccy	Notional	Net Notional	Basis	Rate (%)	Ccy	Notional	Net Notional	Basis	Rate (%)
CITI-SG < TFS-SG																					
TFS-SG	TML100004.00	CITI-SG	15-Jun-21	USD	50,000,000.00	80.00	40,000,000.00	IRS100002.00	DBS-SG	15-Jun-21	100.00	USD	40,000,000.00	40,000,000.00	Libor 3 mth	3.400000	USD	40,000,000.00	40,000,000.00	Libor 3 mth	3.500000
					Total	80.00	40,000,000.00						40,000,000.00	40,000,000.00				40,000,000.00	40,000,000.00	Wt Avg Rate	3.500000
TFS-SG	TML100005.00	CITI-SG	15-Jun-21	USD	55,000,000.00	54.55	30,000,000.00	IRS100003.00	DBS-SG	15-Jun-21	100.00	USD	30,000,000.00	30,000,000.00	Libor 3 mth	3.400000	USD	30,000,000.00	30,000,000.00	Libor 3 mth	3.500000
TFS-SG	TML100005.00	CITI-SG	15-Jun-21	USD	55,000,000.00	18.18	10,000,000.00	IRS100004.00	DBS-SG	15-Jun-21	100.00	USD	10,000,000.00	10,000,000.00	Libor 3 mth	3.400000	USD	10,000,000.00	10,000,000.00	Libor 3 mth	3.500000
					Total	72.73	40,000,000.00						40,000,000.00	40,000,000.00				40,000,000.00	40,000,000.00	Wt Avg Rate	3.500000

For explanation of button, please see link.

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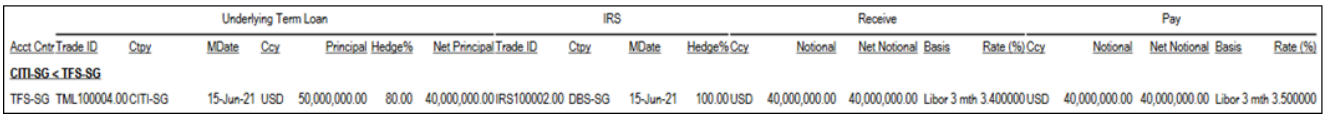
DATA SOURCE

I) To view the following Term Loan transaction,



	Underlying Term Loan							IRS					Receive					Pay				
Acct Cntr	Trade ID	Ctpy	MDate	Ccy	Principal	Hedge%	Net Principal	Trade ID	Ctpy	MDate	Hedge%	Ccy	Notional	Net Notional	Basis	Rate (%)	Ccy	Notional	Net Notional	Basis	Rate (%)
CITI-SG < TFS-SG																					
TFS-SG	TML100004.00	CITI-SG	15-Jun-21	USD	50,000,000.00	80.00	40,000,000.00	IRS100002.00	DBS-SG	15-Jun-21	100.00	USD	40,000,000.00	40,000,000.00	Libor 3 mth	3.400000	USD	40,000,000.00	40,000,000.00	Libor 3 mth	3.500000

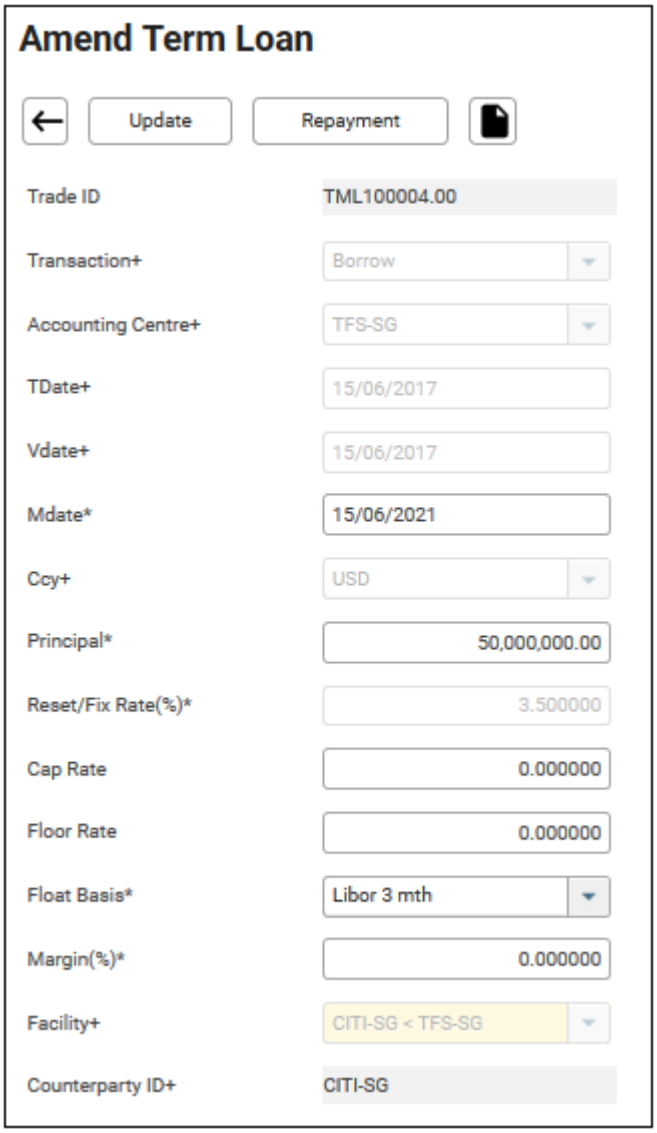
Follow the steps as shown below:

1. Navigate to Transaction > Term Loan.

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

3. Key in MDate Fr* (From example: 1-Jun-2017).

4. Click Refresh.



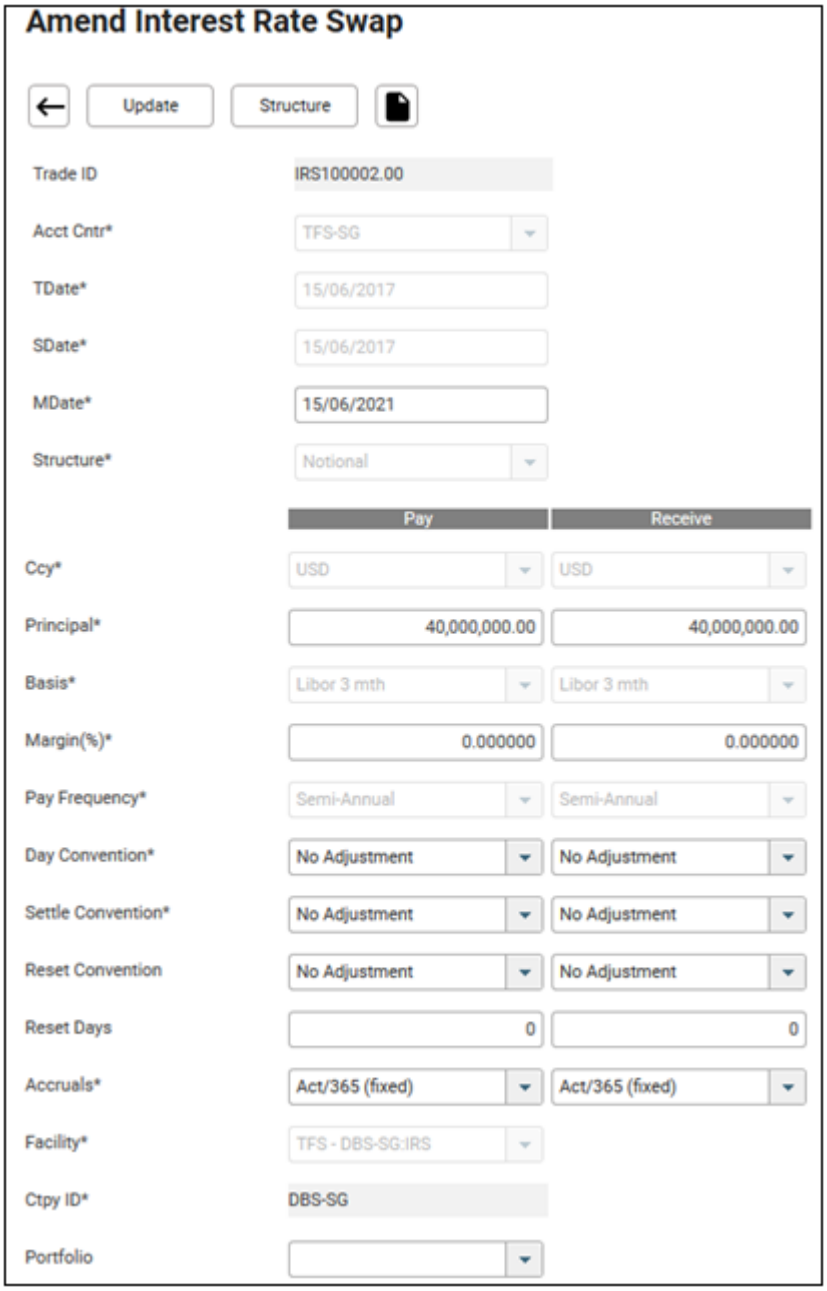
II) To view the IRS transaction,

1. Navigate to Transaction > Interest Rate Swap.

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

3. Key in MDate Fr* (From example: 1-Jun-2017).

4. Click Refresh.

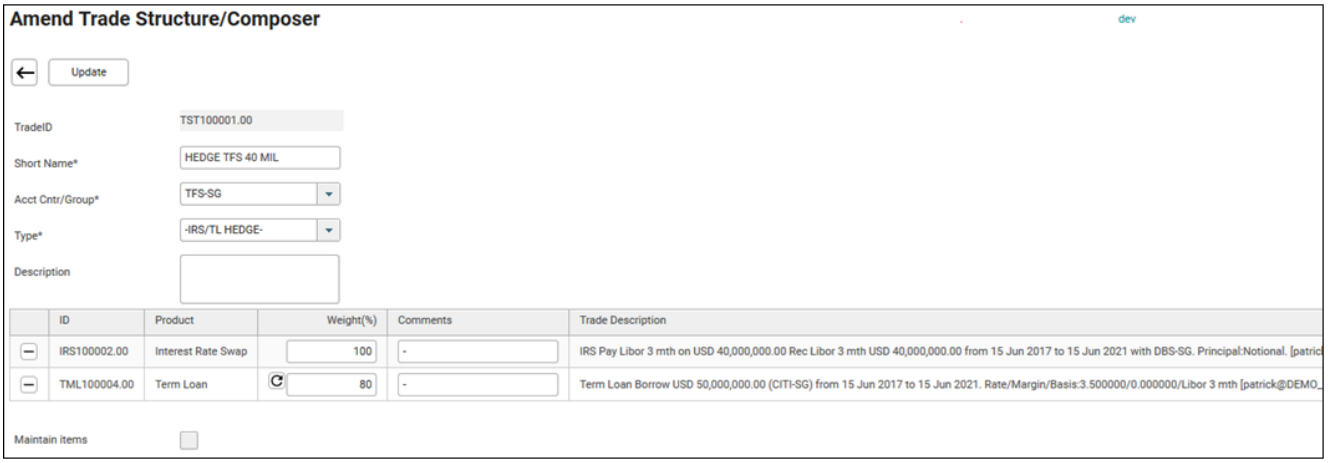


III) To view hedged information for TML100004.00 and IRS100002.00,

1. Navigate to Transaction > Structured Deals.

2. Click Refresh.

3. Click to drill down on the Trade Structure.



4. In this trade structure group, 80% of TML100004.00 (USD 50 MIL) is hedged to 100% of IRS100002.00 (USD 40 MIL). Hence, 40,000,000 is shown under Net Principal and Hedge% is 80 in the report.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

Creating Structured Deals

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
28-Apr-2020	TS	Created.