

Report 6009 : TL/IRS Hedging Analysis

[See previous W5 version 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.



The screenshot shows a web interface for the 'TL/IRS Hedging Analysis' report. At the top, the title 'TL/IRS Hedging Analysis' is displayed in a light blue header. Below the header, there is a row of four buttons: 'Cancel' (with a close icon), 'Action' (with a dropdown arrow), a star icon, and a save icon. Below these buttons, there are two input fields. The first field is labeled 'Acct Cntr*' and contains the value 'TFS-SG' with a dropdown arrow. The second field is labeled 'As At Date*' and contains the date '30/06/2017'.

2. Fill in the mandatory parameter – Accounting Centre/ Group, As At Date.
3. Click Action and select 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 (%))).

TL/IRS Hedging Analysis**Acct Cntr: TFS-SG Date: As At 30-Jun-2017**

Underlying Term Loan							IRS				Receive				Pay							
Acct Cntr	Trade ID	Ctry	MDate	Ccy	Principal	Hedge%	Net Principal	Trade ID	Ctry	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 Excel Raw export, please see [link](#).



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

DATA SOURCE

I) To view the following Term Loan transaction,

Underlying Term Loan							IRS				Receive				Pay						
Acct Cntr	Trade ID	Ctry	MDate	Ccy	Principal	Hedge%	Net Principal	Trade ID	Ctry	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: 30-Jun-2017).
4. Click Refresh.
5. Click the Edit button for trade TML100004.00.

Amend Term Loan

✕ Cancel

📁 Update

⚙️ Repayment

📄 File/Note

Trade ID	TML100004.00
Transaction+	Borrow
Accounting Centre+	TFS-SG
TDate+	15/06/2017
Vdate+	15/06/2017
Mdate*	15/06/2021
Ccy+	USD
Principal*	50,000,000.00
Reset/Fix Rate(%)*	3.500000
Cap Rate	0.000000
Floor Rate	0.000000
Float Basis*	Libor 3 mth
Margin(%)*	0.000000
Facility+	CITI-SG < TFS-SG
Counterparty ID+	CITI-SG

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: 30-Jun-2017).

4. Click Refresh.

5. Click the Edit button for trade IRS100002.00.

Amend Interest Rate Swap

Cancel Update Structure File/Note

Trade ID	IRS100002.00	
Acct Cntr*	TFS-SG	
TDate*	15/06/2017	
SDate*	15/06/2017	
MDate*	15/06/2021	
Structure*	Notional	
	Pay	Receive
Ccy*	USD	USD
Principal*	40,000,000.00	40,000,000.00
Basis*	Libor 3 mth	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	

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.

Amend Trade Structure/Composer

Cancel

Update

TradeID

TST100001.00

Short Name*

HEDGE TFS 40 MIL

Acct Cntr/Group*

TFS-SG

Type*

-IRS/TL HEDGE-

Description

ID	Product	Weight(%)	Comments	Trade Description
<div>—</div> IRS100002.00	Interest Rate Swap	<div>100</div>	<div>-</div>	IRS Pay Libor 3 mth on USD 40,000,000.00 Rec Libor 3 mth USD 40,000,000.00 from 15 Jun 2017 to 15 Jun 2021 with DBS-SG. Principal/Notional. [patrick@test_ent]
<div>—</div> TML100004.00	Term Loan	<div><div>80</div></div>	<div>-</div>	Term Loan Borrow USD 50,000,000.00 (CITI-SG) from 15 Jun 2017 to 15 Jun 2021. Rate/Margin/Basis:3.500000/0.000000/Libor 3 mth [patrick@test_ent]

Maintain items

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.
21-Jun-2024	TS	Updated to W6 instructions and screenshots.