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.

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 (%)).

6009

CS LUCAS

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 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	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:

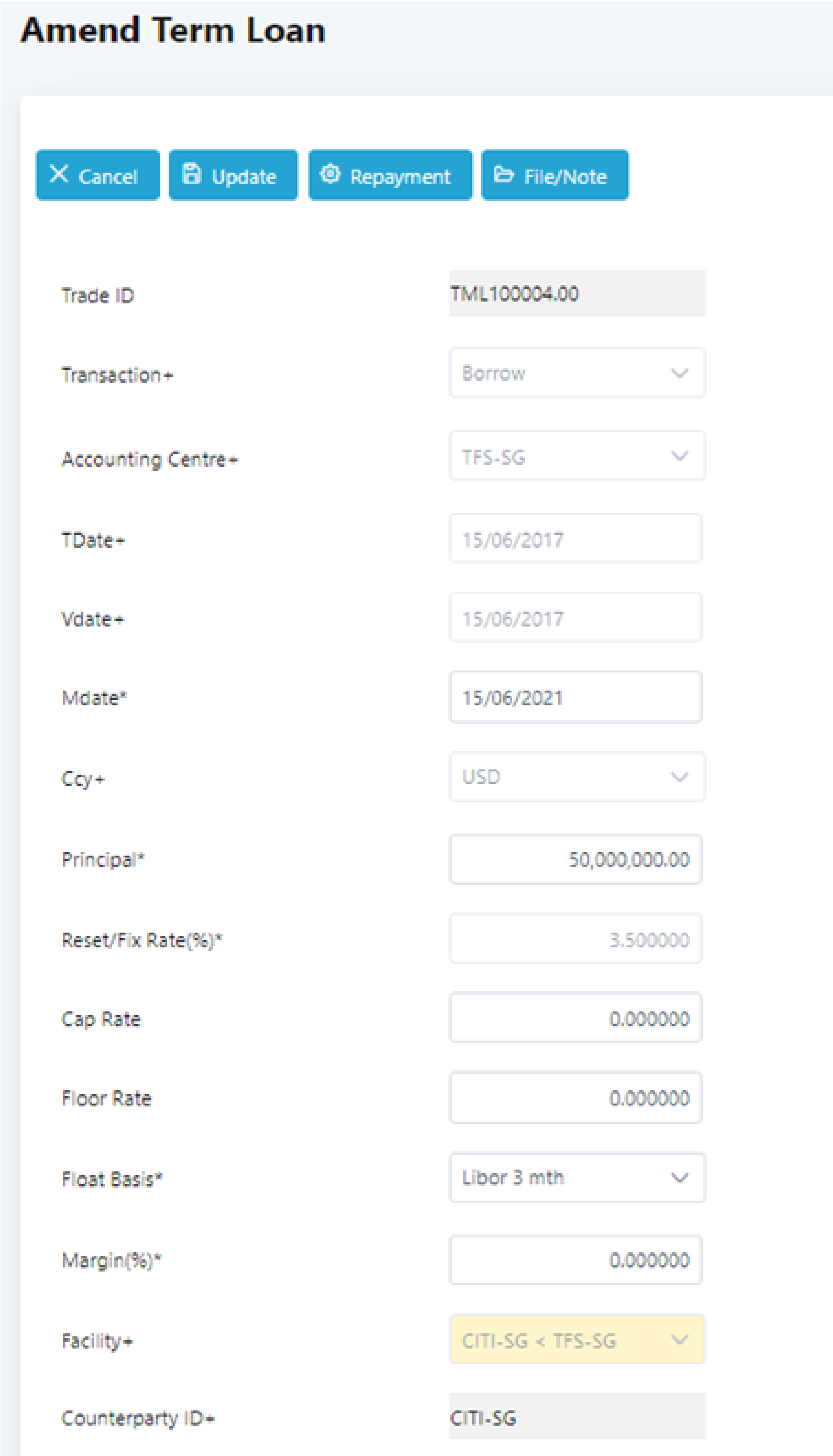
1. Navigate to Transaction > Term Loan.

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

3. Key in MDate Fr* (From example: 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,

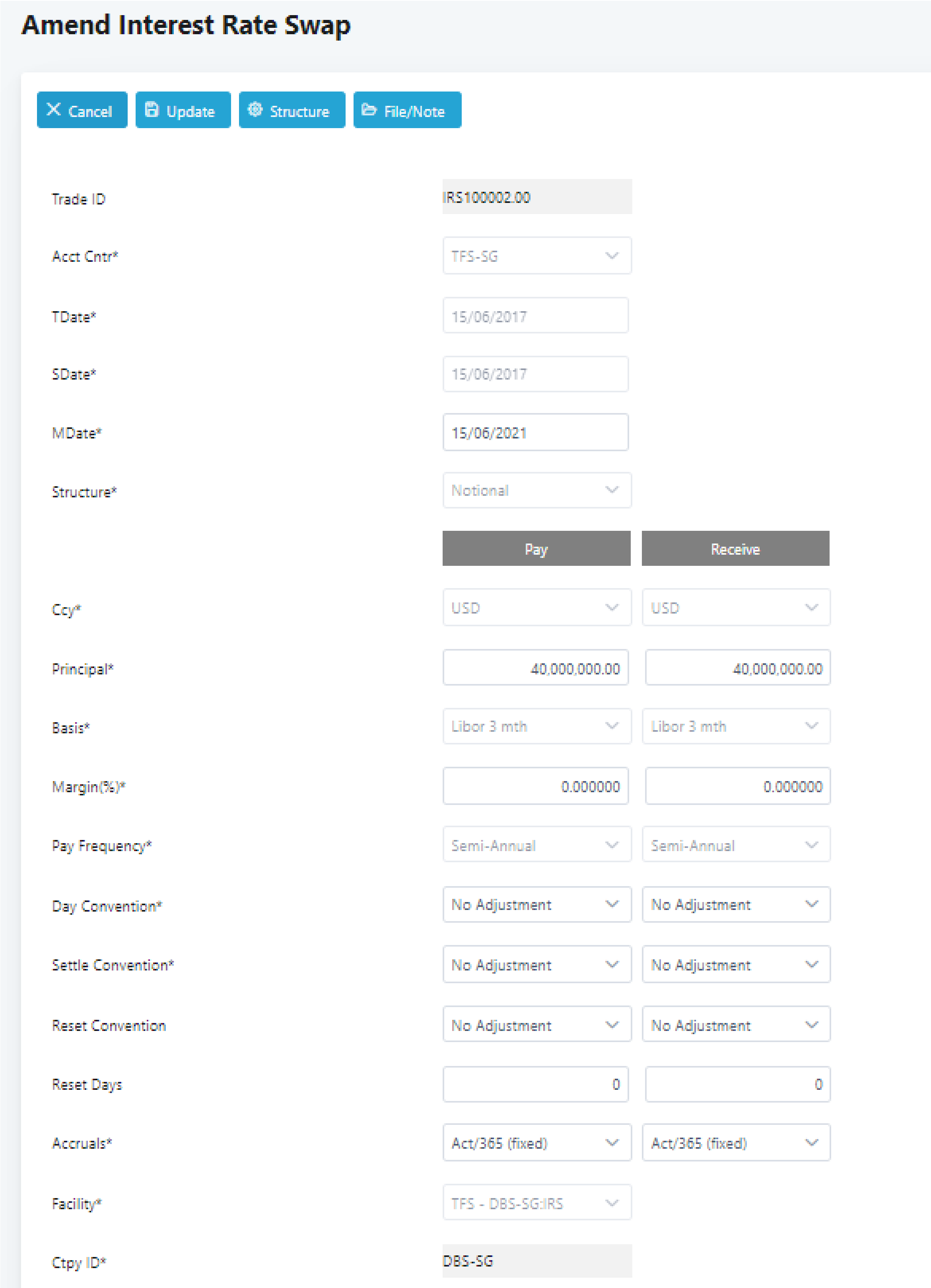
1. Navigate to Transaction > Interest Rate Swap.

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.

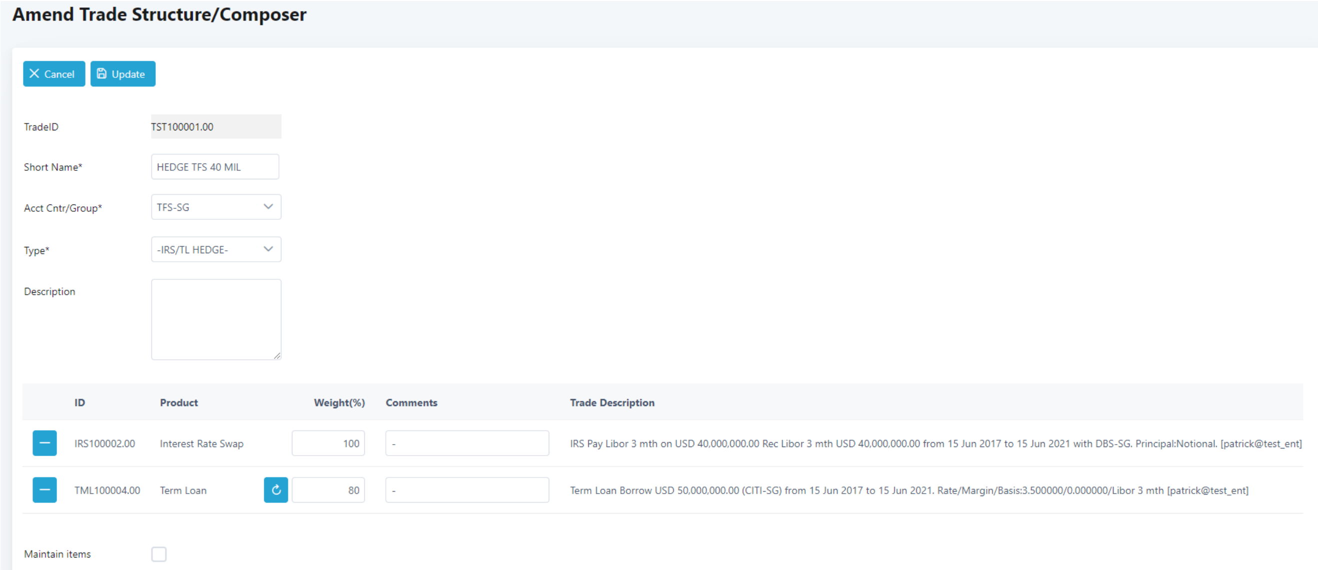


III) To view hedged information for TML100004.00 and IRS100002.00,

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