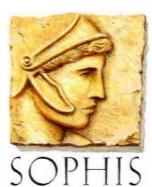


RISQUE

Reporting Module

Version	5.3.6.10
Sophis software compliance	RISQUE 5.3.6.10
Document update	September 2010



RISQUE User Guide

© 2010 Sophis Technology Ltd.

The accompanying software package is confidential and proprietary to Sophis Technology Ltd. or its respective licensors. No use or disclosure is permitted other than as set forth by written license with the authorized distributors of Sophis Technology Ltd.

Trademarks

Sophis and RISQUE are trademarks of Sophis Technology Ltd. or its respective licensors. All other company or product names used herein are trademarks of its respective owners.

Support

Sophis Technology Ltd. provides support for this software package according to the terms of your license agreement. For support, please contact us using one of the following methods:

Contact Method	Details
Telephone	+33 (1) 44 55 37 73
Fax	+33 (1) 42 60 32 54
E-Mail	support@sophis.net

Suggestions

Your suggestions and comments about the RISQUE functionality and its documentation are highly valued and can be used to further enhance our offerings available to you. We will be glad to receive your suggestions at:

Sophis SA
10 Rue Castiglione
75001
Paris
France

Additional Licenses

Please contact your Sophis Technology Ltd. sales representative to order additional licenses of RISQUE software. The Sophis home page, www.sophis.net, contains a complete overview of RISQUE sales offices and further contact details.

Contents

Chapter 1 — Configuring the Reporting Module

Introducing the Reporting Module	11
Configuring the Reporting Module	12
Example Configuration	14
Installing and Configuring FOP	14
Downloading and Installing the FOP Files	14
Configuring FOP	15
Installing and Configuring Crystal Reports	15
Installing Crystal Reports	15
Configuring Crystal Reports	16
Setting User Rights	16

Chapter 2 — Defining Reports

Managing Report Templates	17
Defining Report Templates	19
Creating a Report Template	19
Using Tokens in Reports	23
Creating On-Demand Reports	24
Creating Crystal Reports	29
Creating Default Report Templates	30
Importing Default Report Templates	30
Configuring Default Report Templates	30

Chapter 3 — Defining Report Sources

Account Posting	34
Account Posting Source Data	34
Defining Account Posting Sources	37
Basket Swap History	38
Basket Swap History Source Data	38

User Guide

Defining Basket Swap History Sources	40
Cash Balance	43
Cash Balance Source Data	43
Defining Cash Balance Sources	44
Collateral Pool Report	45
Collateral Pool Report Source Data	45
Defining Collateral Pool Report Sources	48
Collateral Scheduler	49
Collateral Scheduler Report Source Data	49
Defining Collateral Scheduler Report Sources	49
Contract For Differences	50
Contract For DifferencesReport Source Data	50
Defining Contract For DifferencesReport Sources	52
Detailed Cash Balance	52
Detailed Cash Balance Source Data	53
Defining Detailed Cash Balance Sources	54
Detailed Collateral Limit	55
Detailed Collateral Limit Source Data	55
Defining Detailed Collateral Limit Sources	56
Global Collateral Limit	57
Global Collateral Limit Source Data	58
Defining Global Collateral Limit Sources	59
History	59
History Source Data	60
Defining History Sources	61
Instrument	62
Instrument Source Data	62
Defining Instrument Sources	63
Nostro Management	64
Nostro Management Source Data	64
Defining Nostro Management Sources	67
Parametric VaR	67
Parametric VaR Source Data	68
Defining Parametric VaR Sources	69
Portfolio	70
Portfolio Source Data	71
Defining Portfolio Sources	74

SCP	75
SCP Source Data	76
Defining SCP Sources	76
SQL	77
SQL Source Data	77
Defining SQL Sources	78
Scenario	79
Securities Report	79
Securities Report Source Data	80
Defining Securities Report Sources	82
Stock Loan and Repo	83
Stock Loan and Repo Source Data	84
Defining Stock Loan and Repo Sources	85
Stock Loan and Repo Contract	86
Stock Loan and Repo Contract Source Data	86
Defining Stock Loan and Repo Contract Sources	87
Text	88
Third Party	88
Third Party Source Data	89
Defining Third Party Sources	89
Trade	90
Trade Data Source	90
Defining Trade Sources	95

Chapter 4 — Generating Reports

Generating Reports from the Report Template Manager	97
Processing Reports in Bulk	98
Defining Report Templates for Bulk Generation	98
Generating Reports in Bulk	99
Generating On-Demand Reports	99
Generating On-Demand Reports from the Report Template Manager	100
Generating On-Demand Reports from a RISQUE Window	100
Generating On-Demand Reports in Bulk	102

Chapter 5 — Generating XML Analysis Reports

Launching Analyses from the Reporting Module	105
--	-----

User Guide

Global Preferences	106
Batch Mode	107
Generating XML	107
XML Input File Structure	108
Generating XML from RISQUE.	110
Creating Input Files.	110
IR Hedge	111
Credit Hedge	124
Risk Matrix	132
Vega analyses.	135
Stress Test	139
Crossed Greeks.	139
Detailed Correlation/Maturity	139
Epsilon/Maturity	141
FXVolMatrix/Maturity	142
Repo/Maturity.	143
Strike/Maturity	144
Vol Matrix/Maturity	146
Worst Case.	148
ZC Rho/Maturity	149
Vega Maturity/Spot	151

Appendix A — Default Reports

Accounting Report Balance Sheet	153
Report Information	155
Accounting Report Cash Balance Summary	156
Accounting Report Cash Balance Detailed Report	158
Report Information	159
Accounting Report Income Statement	160
Report Information	161
Trades List Report.	162

Preface

About this Guide

This guide is written for users of the Reporting Module 5.3.6.10.

Conventions

This section describes the typographical conventions used in this document.

- **Courier New** font is used for code, parameters, and screen output.
- **Courier Bold** font is used for file names, directory structures, URLs, and user input.
- *Italics* are used for names of guides and references to other sections.
- **Verdana Bold** is used for items on the graphical user interface.

RISQUE Documentation

This guide forms part of the RISQUE documentation set, which is comprised of the following:

Document	Description
<i>Back Office Installation Guide</i>	Describes the Back Office Services that support the Back Office functionality in RISQUE, and provides procedures for installing the services.

Document	Description
<i>Back Office User Guide</i>	<p>Describes the modules that comprise the Back Office functionality and provides procedures for configuring and using them. The modules include:</p> <ul style="list-style-type: none">• Back Office Kernel• Confirmations and Payments (OTC)• Settlements (Securities)• Accounting <p>In addition, it describes the Back Office user rights.</p>
<i>Back Office Programming Guide</i>	Describes the Sophis Markup Language Tags and how to use them in Back Office document templates.
<i>Reporting Module User Guide</i>	Describes how to generate documents in various formats from XML content taken from the data in your database using the Reporting Module.
<i>Dashboard User Guide</i>	Describes the Dashboard module, an interface that displays various aspects of RISQUE.
<i>Advanced Stock Loan Module User Guide</i>	Describes the Advanced Stock Loan module for creating and managing stock loans.
<i>Advanced CFD User Guide</i>	Describes the Advanced CFD module for creating and managing contracts for difference.
<i>Core Services Installation Guide</i>	Describes the Core Services and architecture that supports RISQUE and Back Office Services, and provides procedures for installing and configuring the Core Services.
<i>SOA Method Designer User Guide</i>	Describes the creation of specific data sets which can be called from a rich-media client connected to the Integration Service.
<i>RISQUE Collateral Management User Guide</i>	Describes the Collateral Management module and provides instructions for installing, configuring, and using it.

Document	Description
<i>RISQUE Administration Guide</i>	<p>Describes the RISQUE architecture and provides information for administering or configuring the following:</p> <ul style="list-style-type: none">• System preferences and general administration tasks• User rights and security logs• Reference futures• End of Day and Year procedures• Portfolio calculation and valuation• Pre-calculations and night batches• Tax credits• Currencies, Interest Rates, Interest Rate Curves• Exchanges• Market Data Category and Pricer Category• Swaption and Cap/Floor Volatility• Third Parties• Real-time and historical prices
<i>RISQUE Installation Guide</i>	<p>Describes the RISQUE architecture, and provides procedures for installing the RISQUE application.</p>
<i>RISQUE Instrument Reference Guide</i>	<p>Describes working with instruments in RISQUE and provides procedures for the following:</p> <ul style="list-style-type: none">• Creating instruments• Editing instruments• Referencing instruments• Configuring Listed Markets• Instrument Lists
<i>RISQUE Portfolio Management Guide</i>	<p>Describes the aspects of managing trades in RISQUE and provides procedures for the following:</p> <ul style="list-style-type: none">• Creating deals and automatic tickets• Managing portfolios• Analysing portfolios, through reporting and creation of scenarios• Auditing the history of changes and updates and providing guidelines for interpreting the results

Chapter 1 Configuring the Reporting Module

This chapter introduces the Reporting Module and describes the configuration process. It contains the following:

- *Introducing the Reporting Module on page 11*
- *Configuring the Reporting Module on page 12*
 - *Example Configuration on page 14*
- *Installing and Configuring FOP on page 14*
 - *Downloading and Installing the FOP Files on page 14*
 - *Configuring FOP on page 15*
- *Installing and Configuring Crystal Reports on page 15*
- *Setting User Rights on page 16*

Introducing the Reporting Module

The Reporting Module enables you to generate documents in various formats from XML content based on the data in your database. You can generate reports in a number of different formats, such as rich text, XML grammar, HTML, and PDF.

Figure 1-1 shows a typical flowchart of the Reporting Module:

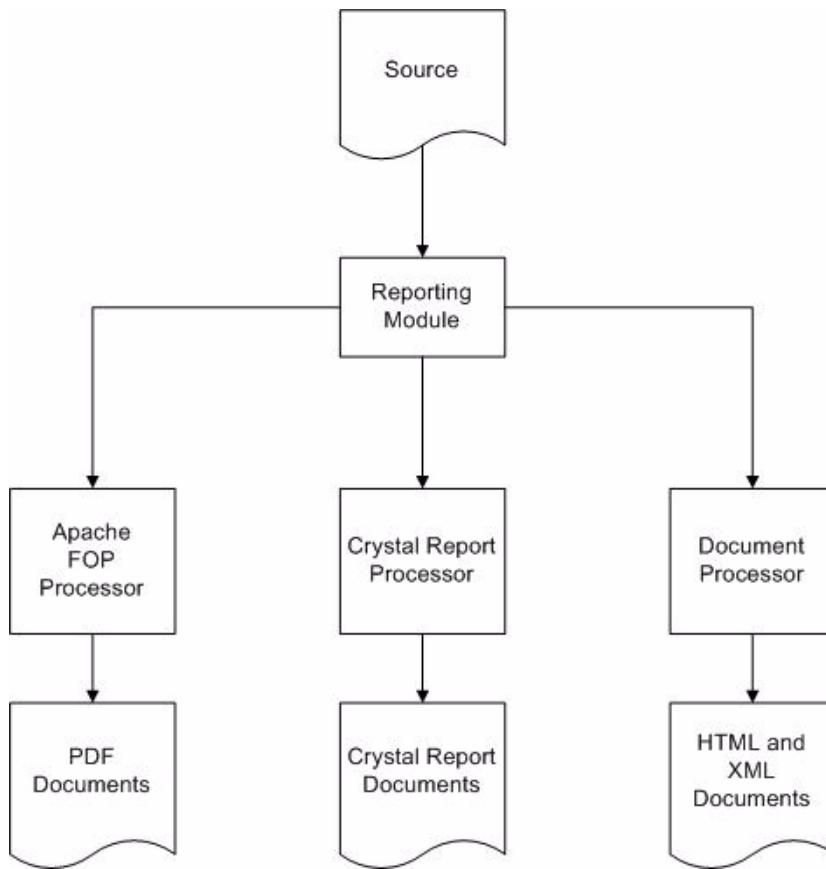


Figure 1-1 Reporting Module flowchart

Configuring the Reporting Module

If the Reporting Module is enabled, the **Report Management** command is displayed on the **Data** menu in RISQUE. This command displays the **Report Template Manager** window from which you can create, modify, preview, and generate reports.

Table 1-1 shows the parameters that you can set in the [REPORTING] section of the `risk.ini` file to configure the Reporting Module:

Table 1-1 Reporting Module Parameters (Sheet 1 of 2)

Name	Description
FOP_PATH	Specifies the directory where FOP is installed. For more information, see <i>Configuring FOP on page 15</i> .
count	Specifies the number of reports to be generated in bulk.

Table 1-1 Reporting Module Parameters (Sheet 2 of 2)

Name	Description
name_number	Specifies the name of a report to be generated in bulk, where <code>number</code> is a sequential number. For example, if the <code>count</code> parameter is set to 2, the names of the bulk reports are specified in <code>name_0</code> and <code>name_1</code> parameters. For more information, see <i>Processing Reports in Bulk</i> on page 98.
useAuditTrail	Specifies if the Reporting Module loads the audited versions of the values of deals from the date specified in the Processing Date text box of the Portfolio source when generating the data for the Portfolio source. The following options are available: <ul style="list-style-type: none"> True — the Reporting Module loads the audited versions of the values of deals from the date specified in the Processing Date field of the Portfolio source. False — the Reporting Module does not load the audited versions of the values of deals from the date specified in the Processing Date field of the Portfolio source. The default value is false . <p>For more information about the Portfolio source, see <i>Portfolio</i> on page 97.</p>
useTheoreticals	Specifies if the Reporting Module loads the historical values when generating the data for the Portfolio source. The following options are available: <ul style="list-style-type: none"> True — the Reporting Module loads the theoretical values saved in the HISTORIQUE table. False — values are recalculated with market prices. The default value is false . <p>For more information about the Portfolio source, see <i>Portfolio</i> on page 97.</p>

Example Configuration

The following shows an example Reporting Module configuration in the `risk.ini` file:

```
[API]
lastUserName = manager

[Licensing]
serverPath = licenseServer%6200

[REPORTING]
FOP_PATH = D:\fop\fop-0.95
count = 2
name_0 = RM_BATCH_R1
name_1 = RM_BATCH_R2

[REPORTING_PARAMETER_RM_BATCH_R1]
outPutdirectory = C:\reports
outPutFileName = report1.xml
```

In this example, the Reporting Module creates PDF reports using FOP, which is installed in the `D:\fop\fop-0.95` directory. Two reports, `RM_BATCH_1` and `RM_BATCH_2`, can be generated from the command line or using the **Report Processing** command on the **Data** menu. When the `RM_BATCH_1` report is generated in bulk, the values set in the **Output File Name** and **Output Directory** text boxes of the **Report Template** window are not used. The report is generated in a file named `report1.xml` in the `C:\reports` directory.

Installing and Configuring FOP

This section describes how to install and configure FOP to enable the Reporting Module to generate PDF files. It contains the following:

- *Downloading and Installing the FOP Files on page 14*
- *Configuring FOP on page 15*

Downloading and Installing the FOP Files

To create PDF documents from XML data collected from your database, download and install the latest version of Formatting Objects Processor (FOP) from the Apache web site.

Note

The Reporting Module requires FOP 0.94 or higher.

Unzip the downloaded FOP zip file into your RISQUE directory. Whenever you generate a report in PDF format, the Reporting Module calls the `fop.bat` file to convert the XML source to PDF format.

Configuring FOP

After you extract the FOP files, define the path of the `fop.bat` file in the `risk.ini` file. The path is defined as follows:

```
[REPORTING]
FOP_PATH = fop_installation_directory
```

where `fop_installation_directory` is the directory that contains the `fop.bat` file extracted from the FOP zip file. The Reporting Module calls this file when generating a report if the format of a report template is PDF.

Installing and Configuring Crystal Reports

This section describes how to install Crystal Reports to enable the Reporting Module to generate files in the Crystal Report format. It contains the following:

- *Installing Crystal Reports on page 15*
- *Configuring Crystal Reports on page 16*

Installing Crystal Reports

This section describes how to install the Crystal Reports installation files.

Table 1-2 lists the prerequisites of Crystal Reports for the Reporting Module:

Table 1-2 Crystal Reports Prerequisites

Software	Version
Crystal Reports	Crystal Reports Runtime 12 or Crystal Reports 2008 Note: Crystal Reports 2008 is required to create your own Crystal Reports templates.
Java	1.5.0_12 or higher

To install Crystal Reports Runtime 12, do the following:

- 1 Install the Crystal Reports runtime package by running the `CRRuntime_12_0_mlb.msi` file available from your Sophis consultant.
By default, the runtime package is installed in the `c:\Program Files\Business Objects` directory.

Note

If your Crystal Reports installation directory is not `c:\Program Files`, you must modify the parameters in the `CRConfig.xml` file of your RISQUE installation directory.

- 2 Extract `crdb_xml.zip` to the `C:\Program Files\Business Objects\BusinessObjects Enterprise 12.0\win32_x86` directory.
- 3 Extract `CRJavaLib.zip` to the `c:\Program Files\Business Objects\Common\4.0` directory.

Configuring Crystal Reports

The XML tag for the reporting source was changed to a complex type for the Reporting Module 5.3.2. As a result, XSL files from versions before 5.3.2 do not work with the current XML tags.

You can use the XML tag definitions from versions before the Reporting Module 5.3.2 by adding the following section to the `risk.ini` file for each report that uses the older tag definitions:

```
[OLD_REPORTING]
ReportName = true
```

where `ReportName` is the name of the report that uses the XML tags from previous versions.

Setting User Rights

You can restrict access to the Reporting Module by setting the **Reports access** right on the **Reporting Module** tab of the **User Rights** window. The following options are available:

- **No access** — the user cannot create or generate reports.
- **Read** — the user can generate reports but cannot create, modify, or duplicate reports.
- **Write** — the user can generate and create reports.
- **Same as group** — access to the Reporting Module is defined by the user's group.

Chapter 2 Defining Reports

Reports generated by the Reporting Module are based on templates, which define the report source and output options. Creating reports is described in the following sections:

- *Managing Report Templates on page 17*
- *Defining Report Templates on page 19*
 - *Creating a Report Template on page 19*
 - *Using Tokens in Reports on page 23*
 - *Creating On-Demand Reports on page 24*
 - *Creating Crystal Reports on page 29*
- *Creating Default Report Templates on page 30*
 - *Importing Default Report Templates on page 30*
 - *Configuring Default Report Templates on page 30*

Managing Report Templates

The **Report Template Manager** window enables you to create new report templates and work with existing report templates.

To display the **Report Template Manager** window, do the following:

- Click the **Report Management** command on the **Data** menu.
The **Report Template Manager** window is displayed.

Figure 2-1 shows the **Report Template Manager** window:

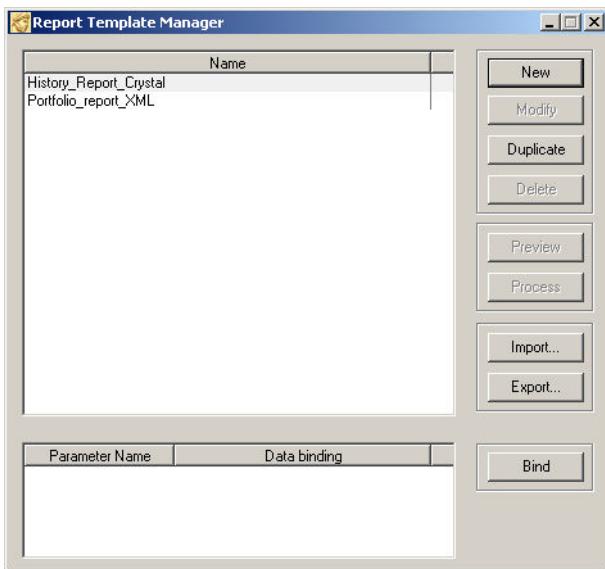


Figure 2-1 Report Template Manager window

Table 2-1 describes the list boxes of the **Report Template Manager** window:

Table 2-1 List Boxes of the Report Template Manager

Name	Description
Name	Lists the defined report templates. Note: On-demand report templates are displayed in blue. For more information, see <i>Creating On-Demand Reports</i> on page 24.
Parameter Name	Lists the parameters defined for the template selected in the Name list box and the value of a RISQUE window to which these parameters are linked. For more information, see <i>Creating On-Demand Reports</i> on page 24.

Table 2-2 describes the buttons of the **Report Template Manager** window:

Table 2-2 Buttons of the Report Template Manager (Sheet 1 of 2)

Name	Description
New	Opens the Report Template window enabling you to create a new report template.
Modify	Opens the Report Template window enabling you to modify the template selected in the Name list box.
Duplicate	Creates a copy of the template selected in the Name list box.
Delete	Deletes the template selected in the Name list box.

Table 2-2 Buttons of the Report Template Manager (Sheet 2 of 2)

Name	Description
Preview	Displays a preview of the report generated by the template selected in the Name list box.
Process	Generates the report based on the template selected in the Name list box. For more information, see <i>Chapter 4: Generating Reports</i> .
Import...	Opens the Open dialog box to enable you to import a template from an XML file. For more information, about importing default report templates, see <i>Importing Default Report Templates on page 30</i> .
Export...	Opens the Save As dialog box to enable you to export the template selected in the Name list box to an XML file.
Bind	Opens the Bind With dialog box to enable you to link data from the Portfolio, Third Party, Account Entities , or instrument list windows to the parameter selected in the Name list box. For more information, see <i>Creating On-Demand Reports on page 24</i> .

Defining Report Templates

This section describes report templates. It contains the following sections:

- *Creating a Report Template on page 19*
- *Creating On-Demand Reports on page 24*
- *Using Tokens in Reports on page 23*
- *Creating Crystal Reports on page 29*

Creating a Report Template

Report templates are defined in the **Report Template** window.

To display the **Report Template** window, do the following:

- Click the **New** button on the **Report Template Manager** window.

Figure 2-2 shows the **Report Template** window:

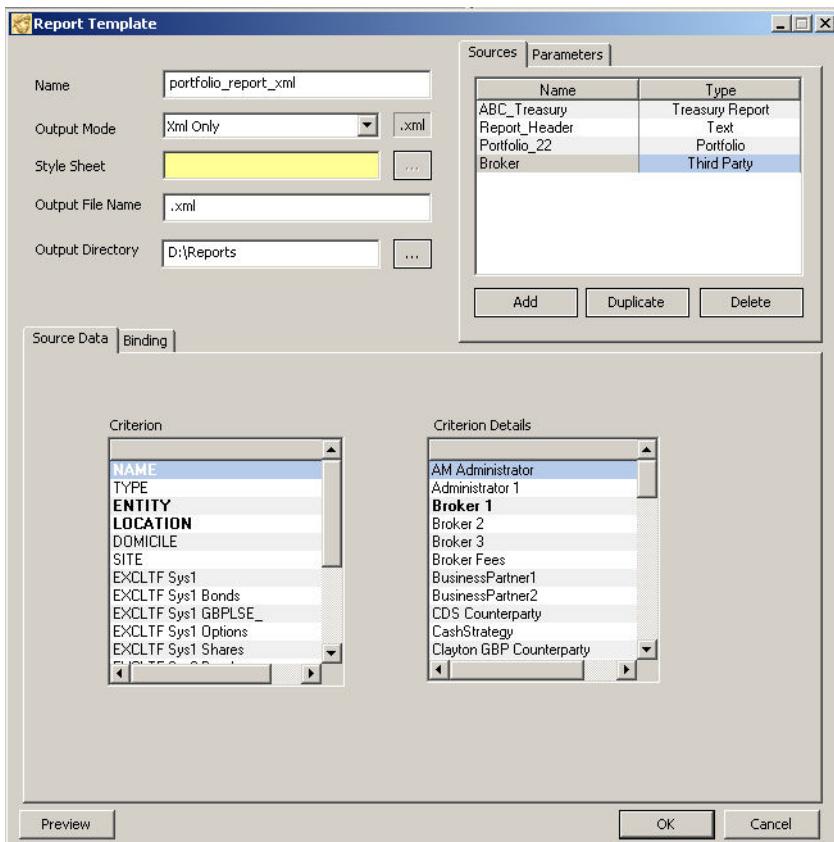


Figure 2-2 Report Template window

The **Report Template** window enables you to configure a template for reports generated by the Reporting Module. The type of data written to a report is specified on the **Sources** tab and the content of the report source is defined on the **Source Data** tab. For more information about report sources, see *Chapter 3: Defining Report Sources*.

Table 2-3 describes the controls on the **Report Template** window:

Table 2-3 Controls on the Report Template Window (Sheet 1 of 2)

Name	Description
Name	Defines the name of the report.

Table 2-3 Controls on the Report Template Window (Sheet 2 of 2)

Name	Description
Output Mode	<p>Defines the output format of the report. The following options are available:</p> <ul style="list-style-type: none"> • XML Only — reports are generated as XML reports with the internal XML data. • Grammar Only — reports are generated as XSD files containing the grammar of the internal XML data. • XSL Translation — reports are generated in the format defined by the style sheet specified in the Style Sheet text box. The format can be PDF, HTML, OR RTF. • Crystal Reports — reports are generated as Crystal Reports. For more information about Crystal Reports, see <i>Installing and Configuring Crystal Reports on page 15</i>. <p>Note: The file type of the report is displayed beside the Output Mode drop-down list.</p>
Style Sheet	<p>Specifies the style sheet that determines the format of the output file of the report. The output file can be HTML, rich text, or PDF.</p> <p>Note: This text box is only enabled if you have selected the XSL Translation value from the Output Mode drop-down list.</p>
Crystal Report	<p>Specifies the Crystal Reports template file that determines the format of the output file of the report. For information about creating a Crystal Reports template, see <i>Creating Crystal Reports on page 29</i>.</p> <p>Note: This field is only enabled if you have selected the Crystal Reports value from the Output Mode drop-down list.</p>
Output File Name	<p>Specifies the name of the file that the Reporting Module generates.</p> <p>You can define an automatic file name for output files using tokens. For more information, see <i>Using Tokens in Reports on page 23</i>.</p>
Output Directory	Specifies the directory in which the Reporting Module saves the file.

Table 2-4 describes the tabs of the **Report Template** window:

Table 2-4 Tabs of the Report Template Window

Name	Description
Sources	Displays the report sources that make up the report template. The Name column defines the name of the report source. The Type column contains the type of the report source. For more information about report sources, see <i>Chapter 3: Defining Report Sources</i> .
Parameters	Specifies the parameters defined for this report template for on-demand reporting. For more information, see <i>Creating On-Demand Reports on page 24</i> .
Source Data	Defines the data included in the report source. The controls displayed on the Source Data tab depend on the report source selected from the Type drop-down list in the Sources frame. For more information about these source types and the corresponding Source Data tabs, see <i>Chapter 3: Defining Report Sources</i> .
Binding	Links the parameters of the report template to controls on the Source Data tab. For more information, see <i>Creating On-Demand Reports on page 24</i> .

To create a report template, do the following:

- 1 Click the **Report Management** command on the **Data** menu.
The **Report Template Manager** window is displayed.
- 2 Click the **New** button on the **Report Template Manager** window.
The **Report Template** window is displayed.
- 3 Define the output parameters of the template.
For more information about these parameters, see table 2-3.
- 4 Click the **Add** button on the **Sources** tab to add one or more report sources to the template.
For more information about defining report sources, see *Chapter 3: Defining Report Sources*.
- 5 Click the **OK** button to save the report template.

Using Tokens in Reports

You can use tokens to set the value of parameters in the **Report Template** window. Table 2-5 describes the valid tokens:

Table 2-5 Token Descriptions

Name	Description
%YYYY%	Generates the current year with 4 digits. For example, 2008.
%YY%	Generates the current year with 2 digits. For example, 08.
%MM%	Generates the current month with 2 digits. For example, 01.
%DD%	Generates the current day with 2 digits. For example, 30.
%HH%	Generates the current hour with 2 digits. For example, 14.
%MnMn%	Generates the current minute with 2 digits. For example, 55.
%Environment Variable%	Generates the value of the specified system variable.
%DATE_FORMAT%	Generates the current date format. For example, MM/DD/YYYY or DD-MM-YYYY.

Important

Tokens are case sensitive

You can use tokens in the **Output File Name**, **Output Directory**, or **Source Data** text boxes.

Figure 2-3 shows example uses of tokens:

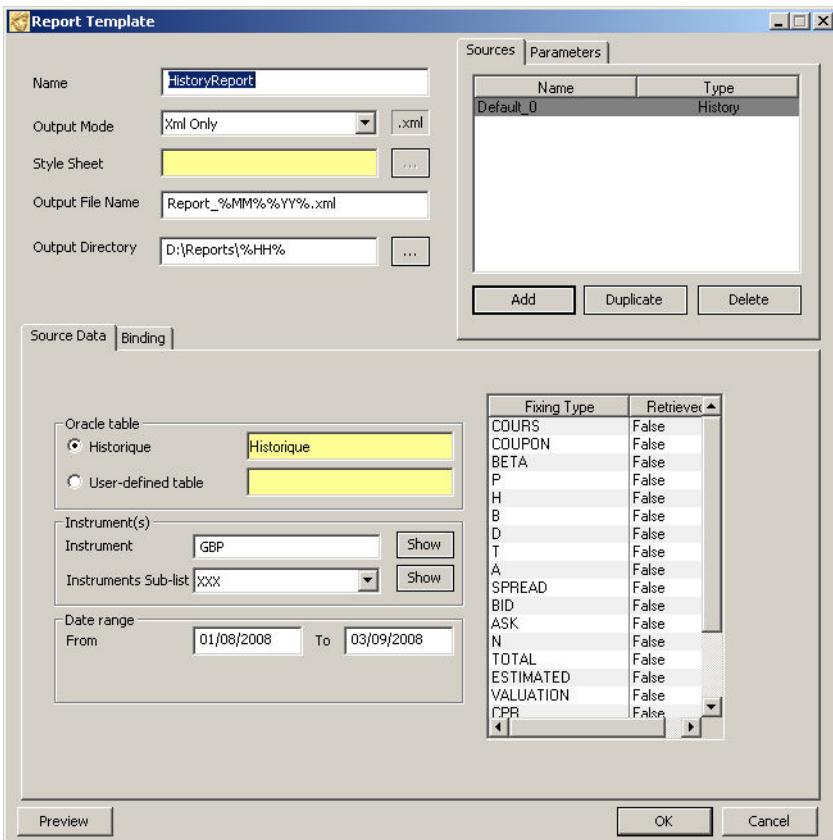


Figure 2-3 tokens example in the Report Template window

The Reporting Module generates a report based on the report template shown in figure 2-3 called `Report_102009.xml` in the `D:\Reports\11` directory at 11:35 on the 24th of October 2009.

Creating On-Demand Reports

This section describes how to create on-demand report templates. On-demand reporting enables you to define one or more specified parameters of a report source of a report template when you generate the report. This section contains the following:

- *Defining Report Template Parameters on page 25*
- *Binding Report Template Parameters to Report Source Controls on page 25*
- *Binding Report Template Parameters to VALUE windows on page 26*
- *Defining ExtraFields on page 28*

Defining Report Template Parameters

To define an on-demand report template, you must create parameters on the **Parameters** tab of the **Report Template** window.

Figure 2-4 shows the **Parameters** tab of the **Report Template** window:

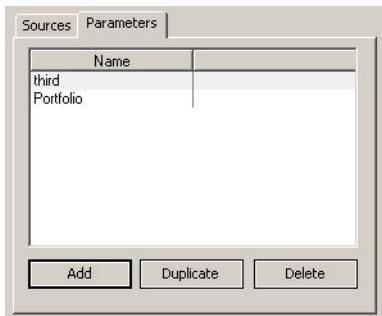


Figure 2-4 Report template parameters

Parameters are defined at the template level enabling you to use the same parameter in more than one report source of the same template.

Note

Report templates with parameters are displayed in blue in the **Report Template Manager** window.

Binding Report Template Parameters to Report Source Controls

You can link controls on the **Source Data** tab of a report source to a report template parameter using the **Binding** tab of the report source

Figure 2-5 shows the **Binding** tab of a report source:

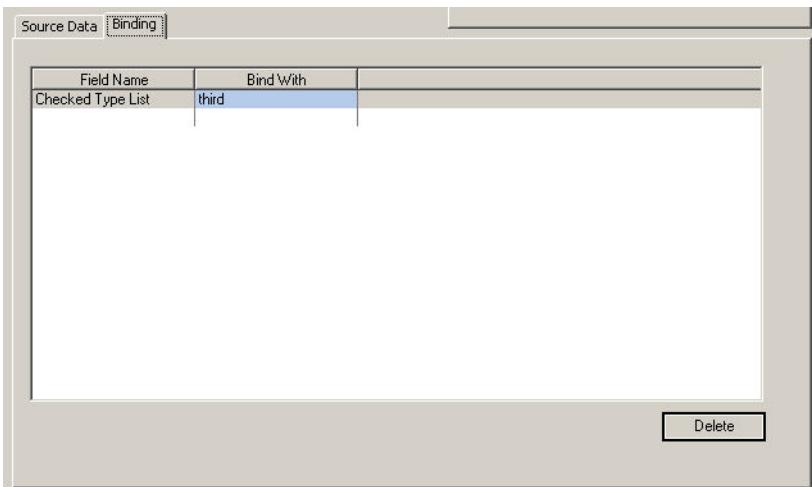


Figure 2-5 Binding tab of a report source

To define a report source control as a parameter, do the following:

- 1 Open the **Binding** tab of the report source.
- 2 Select the name of the control in the **Field Name** column.
- 3 Select the name of the parameter in the **Bind With** column.

The value of the controls defined as parameters are set when the report is generated. The default value of a parameter is the value specified on the **Source Data** tab of the report source. For more information about generating on-demand reports, see *Generating On-Demand Reports on page 99*.

Binding Report Template Parameters to RISQUE windows

You can set a parameter to obtain a value from the **Portfolio, Third Party, Account Entities**, or instrument list windows. If you bind a parameter to a RISQUE window, you do not have to manually set the parameter each time the report is generated. You can run the report from a context menu in the window to which the parameter is linked. For more information about generating reports on-demand, see *Generating On-Demand Reports on page 99*.

To bind a parameter to a RISQUE window, do the following:

- 1 Select the parameter in the **Parameter Name** list box on the **Report Template Manager** window.
- 2 Click the **Bind** button.

The **Bind With** dialog box is displayed.

Figure 2-6 shows the **Bind With** dialog box:

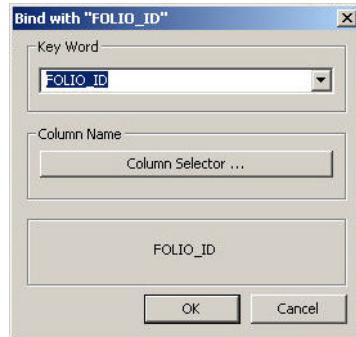


Figure 2-6 Bind With dialog box

- 3 Set a value for a parameter in the **Bind With** dialog box in one of the following ways:
 - Select a value from the **Key Word** drop-down list. Table 2-6 describes the

values of this drop-down list:

Table 2-6 Bind With Keywords

Name	Description
FOLIO_ID	Sets the parameter to the identifier of a portfolio.
INSTRUMENT_ID	Sets the parameter to the identifier of an instrument. If you select multiple instruments, the report takes the ID of the first instrument selected.
INSTRUMENT_ID_LIST	Sets the parameter to a list of instrument identifiers. If you select multiple instruments, the report takes the IDs of all instruments selected.
THIRD_PARTY_ID	Sets the parameter to the identifier of a third party.
THIRD_PARTY_ID_LIST	Sets the parameter to a list of third party identifiers.
ACCOUNT_ID	Sets the parameter to the identifier of an account.
ENTITY_ID	Sets the parameter to the identifier of an account entity.
ENTITY_ID_LIST	Sets the parameter to a list of entity identifiers. If you select multiple account entities, the report takes the IDs of all account entities selected.

- Select a column of the **Portfolio**, **Third Party**, or instrument list windows from the **Choose a column** dialog box, by clicking the **Column Selector** button.

Figure 2-7 shows the **Choose a column** dialog box:

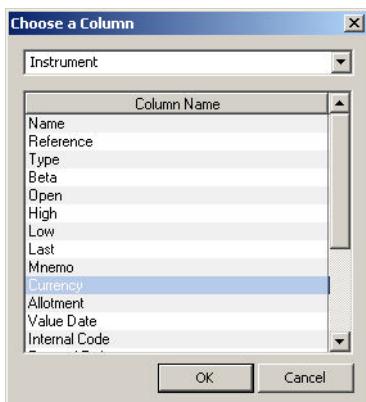


Figure 2-7 Choose a column dialog box

Defining ExtraFields

You can define a part of a text box of a report source as a parameter by defining ExtraFields. ExtraFields are defined in the report source text box in the following format:

`[[ExtraFieldName:ExtraFieldDefaultValue]]`

Bind ExtraFields to report template parameters on the **Binding** tab of the report source in the same way as the standard controls of the report source.

You can define ExtraFields in the **SQL** report source using a context menu. To define an ExtraField in an **SQL** report source, do the following:

- 1 Right-click in the **SQL Request** text box and click the **Set Extra Field** command on the context menu.

`[[ExtraFieldNumber:]]` is displayed in the text box, as shown in figure 2-8:

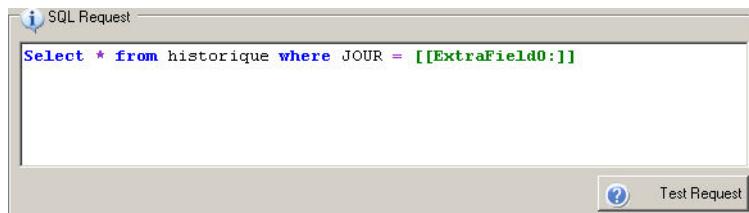


Figure 2-8 new ExtraField in SQL report source

- 2 Enter the default value of the parameter after the colon. You can also change the name of the ExtraField.

For example, `[[MyExtraDate:'20-JUL-05']]`, as shown in figure 2-9:

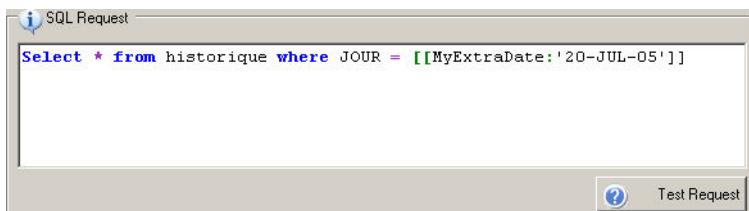


Figure 2-9 ExtraField example in SQL report source

- 3 Bind the ExtraField to a report template parameter on the **Binding** tab of the **SQL** report source, as shown in figure 2-10:

Field Name	Bind With
[[MyExtraDate]]	HISTORIQUE_Date

Figure 2-10 Binding ExtraField

When a report is generated from the report source shown in the examples, the user is prompted for a date. If the user enters 01-10-09, for example, the result of the following SQL request is generated in the report:

```
Select * from historique where JOUR = '01-10-09'
```

Creating Crystal Reports

To create reports with Crystal Reports, you must first create a Crystal Report template file. The Reporting Module uses the template file to create your report in any format that Crystal Reports supports.

To create a Crystal Reports template file, do the following:

- 1 Create a directory called **MyReports**.
- 2 In the this directory, create an empty **.txt** file and change its name to **blank.rpt**.
- 3 In the **Report Template** window, create a report template as follows:
 - Set the **Name** text box to **MyReport**.
 - Select the **Crystal Reports** value from the **Output Mode** drop-down list.
 - Set the **Crystal Report** text box to **MyReports\blank.rpt**
 - Set the **Output File Name** text box to **myreport.xml**.
 - Set the **Output Directory** text box to **MyReports**.
 - Define the relevant source in the **Sources** list.
- 4 Save and close the report template.
- 5 Generate the report.

For more information about generating reports, see *Chapter 4: Generating Reports*.

The **.xml** and **.xsd** files are created along with a new directory called **CrystalReportSchema**.

Note To ensure that the Reporting Module does not regenerate the **.xsd** file each time it generates a report, rename the **.xsd** file to the same name as the **.rpt** file.

- 6 In Crystal Reports Designer, point to the **New** command on the **File** menu and click the **Standard Report** command on the **New** menu.
- 7 In the **Available Data Sources** frame, select **Create New Connection** and select **XML and Web Services** or **ADO.NET**.
- 8 Follow the wizard instructions to create a new **.rpt** file.
- 9 Save the **.rpt** file.

You can now use this template format to create any Crystal Reports output file by specifying it in the **Crystal Report** text box when generating a report.

Creating Default Report Templates

You can create report templates from a set of default report templates delivered in the **reports** directory of your installation. For more information about the content of these reports, see *Appendix A: Default Reports*.

Importing Default Report Templates

Before you can use a default report template, you must import it into RISQUE. To import a default report, do the following:

- 1 Click the **Report Management** command on the **Data** menu.
The **Report Template Manager** window is displayed.
- 2 Click the **Import** button.
- 3 Select the default report template that you want to use. For example, to generate a balance sheet report, select the following file:
RISQUEInstallationDirectory\reports\AccountPosting\BalanceSheet\BalanceSheetSettings.xml
The report is displayed in the **Name** list box of the **Report Template Manager** window.

Configuring Default Report Templates

This section describes how to configure and imported report template. It contains the following:

- *Account Posting Reports on page 31*
- *Trade List Reports on page 33*

Account Posting Reports

The **AccountPosting** directory contains the following types of report templates:

- Balance sheet
- Cash balance summary
- Cash balance detailed report
- Income statement

To configure a default accounting report template, do the following:

- 1 Import the default report template from the **AccountPosting** directory into the **Report Template Manager**. For more information, see *Importing Default Report Templates on page 30*.
- 2 Select the imported report template on the **Name** list.
- 3 Click the **Modify** button.
The **Report Template** window is displayed.
- 4 Verify the output parameters of the template.
- 5 Specify the **User Id**, **Password**, and **Data Source** in the **Connection Parameters** frame of the **SQL** report source.
- 6 Click **OK** to save the report template.

Trade List Reports

To generate a trades list report, do the following:

- 1 Import the default report template from the **TradesList** directory into the **Report Template Manager**. For more information, see *Importing Default Report Templates on page 30*.
- 2 Select the imported report template on the **Name** list.
- 3 Click the **Modify** button.
The **Report Template** window is displayed.
- 4 Define the default portfolio in the **Root Portfolio ID** or **Name** text boxes of the **Portfolio** tab of the **Trade** report source.

Note

Two trades list reports are delivered in the **TradesList** directory. The **TradesListExcelSettings.xml** file generates a Microsoft Excel file and the **TradesListSettings.xml** file generates a PDF file.

Note

This is an on-demand report and the portfolio can be changed when generating the report.

- 5 Click **OK** to save the report template.

Chapter 3 Defining Report Sources

This chapter describes the report sources that you can define to form the contents of report templates. The **Source Data** tab of the **Report Template** window contains the parameters that define how the data from your sources is included in your report. The controls displayed on this tab depend on the source chosen from the **Type** drop-down list in the **Sources** tab. This chapter contains the following:

- *Account Posting on page 34*
- *Basket Swap History on page 38*
- *Cash Balance on page 43*
- *Collateral Pool Report on page 56*
- *Collateral Scheduler on page 60*
- *Contract For Differences on page 61*
- *Detailed Cash Balance on page 63*
- *Detailed Collateral Limit on page 66*
-
- *History on page 74*
- *Instrument on page 77*
- *Nostro Management on page 82*
- *Parametric VaR on page 85*
- *Portfolio on page 97*
- *SCP on page 101*
- *SQL on page 103*
- *Scenario on page 105*
- *Securities Report on page 105*
- *Stock Loan and Repo on page 109*
- *Stock Loan and Repo Contract on page 112*
- *Text on page 117*
- *Third Party on page 118*
- *Trade on page 119*

Account Posting

This section describes the **Account Posting** report source. The **Account Posting** report source includes data for the postings generated by the accounting module. This section contains the following:

- *Account Posting Source Data on page 34*
- *Defining Account Posting Sources on page 37*

Account Posting Source Data

Figure 3-1 shows the **Source Data** tab of the **Account Posting** report source:

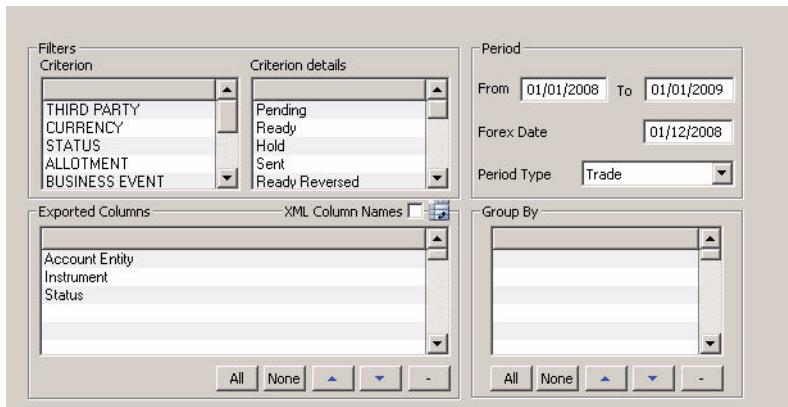


Figure 3-1 Source Data controls of the Account Posting source

The following sections describe the frames on the **Source Data** tab of the **Account Posting** report source:

- *Filters on page 35*
- *Period on page 35*
- *Exported Columns on page 35*
- *Group By on page 36*

Filters

Table 3-1 describes the list boxes in the **Filters** frame on the **Source Data** tab:

Table 3-1 List Boxes in the Filters Frame (Sheet 1 of 2)

Name	Description
Criterion	Lists the criteria that can be used to filter the postings included in the report.

Table 3-1 List Boxes in the Filters Frame (Sheet 2 of 2)

Name	Description
Criterion details	Lists the criteria that enable you to refine the criterion selected in the Criterion list box. When you select a group in the Criterion list, the possible values within that grouping are displayed in the Criterion details list.

Period

Table 3-2 describes the controls in the **Filters** frame on the **Source Data** tab:

Table 3-2 Controls in the Filters Frame

Name	Description
From	Defines the first date for which account postings are generated in the report.
To	Defines the last date for which account postings are generated in the report.
Forex Date	Specifies the date on which the forex for the account is calculated. The default value is the current date.
Period Type	Specifies the type of period defined by the From and To text boxes. The following options are available: <ul style="list-style-type: none"> • Payment • Trade • Generation • Posting The default value is Trade .

Exported Columns

Table 3-3 describes the controls in the **Exported Columns** frame on the **Source Data** tab:

Table 3-3 Controls in the Exported Columns Frame (Sheet 1 of 2)

Name	Description
Exported Columns	Defines the columns included in the report.

Table 3-3 Controls in the Exported Columns Frame (Sheet 2 of 2)

Name	Description
XML Column Names	Determines the format of the column XML tags. The following options are available: <ul style="list-style-type: none"> • Selected — the names of the column XML tags are the same as the names of the columns. For example: <code><reporting:numberOfSecurities>1000.000000000000</reporting:numberOfSecurities></code> • Cleared — the name and datatype of the column are attributes of the column XML tag. For example: <code><reporting:PortfolioColumn reporting:index="0" reporting:name="Number of securities" reporting:type="Double">1000.000000000000</reporting:PortfolioColumn></code> This is the default option.
All	Adds all available columns to the list box.
None	Removes all available columns from the list box.
Up	Moves the selected column up in the list box.
Down	Moves the selected column down in the list box.
-	Deletes the selected column from the list box.

Group By

Table 3-4 describes the controls in the **Group By** frame on the **Source Data** tab:

Table 3-4 Controls in the Group By Frame

Name	Description
Group By	Defines the hierarchical order in which columns are displayed in the report.
All	Adds all available columns to the list box.
None	Removes all available columns from the list box.
Up	Moves the selected column up in the list box.
Down	Moves the selected column down in the list box.
-	Deletes the selected column from the list box.

Defining Account Posting Sources

To add an **Account Posting** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Account Posting** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Account Posting** report source parameters. For more information about these parameters, see *Account Posting Source Data on page 34*.

- 4 Define the period of the report in the **Period** frame.

You can enter absolute or relative dates in the **From** and **To** text boxes. For example, specifying -10d in the **From** text box and -1d in the **To** text box generates the source data for the period starting from 10 days before the current day and finishing one day before the current day.
- 5 Select the columns included in the report in the **Exported Columns** list box.
- 6 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the list boxes in the **Filters** frame.

To select criteria, do the following:

- 1 Select a criteria group in the **Criterion** list box.
- 2 Further refine the criterion by double-clicking one or more criterion in the **Criterion Details** list.

To select all values in the **Criterion Details** list double-click on the criteria in the **Criterion** list.

Grouping Column Values

To group the data in the report by one or more column values, do the following:

- Select the names of the columns in the **Group By** list box.

Basket Swap History

This section describes the **Basket Swap History** report source. The **Basket Swap History** report source includes data for total return swaps (TRS). You can specify the criteria of the TRS included in the report and also the type of data included for the TRS. This section contains the following:

- *Basket Swap History Source Data on page 38*
- *Defining Basket Swap History Sources on page 40*

Note

This source is only available if you have the basket swap module enabled.

Basket Swap History Source Data

Figure 3-2 shows the **Source Data** tab of the **Basket Swap History** report source:

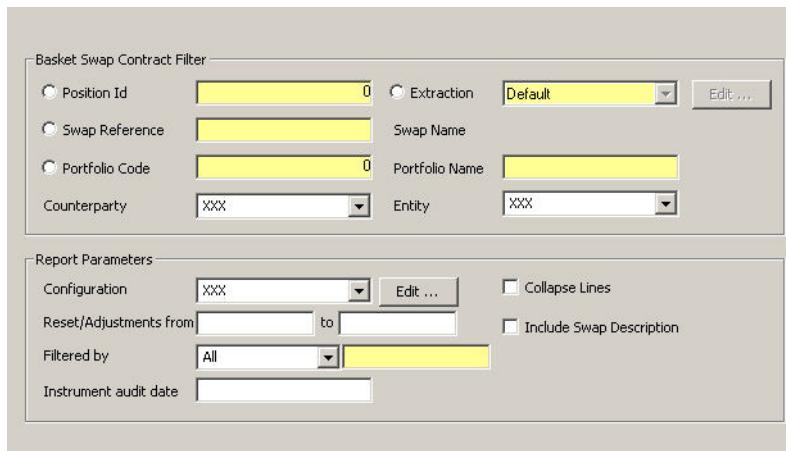


Figure 3-2 Source Data controls of the Basket Swap History source

The following sections describe the frames on the **Source Data** tab of the **Basket Swap History** report source:

- *Basket Swap Contract Filter on page 39*
- *Report Parameters on page 39*

Basket Swap Contract Filter

Table 3-5 describes the controls in the **Basket Swap Contract Filter** frame on the **Source Data** tab:

Table 3-5 Controls in the Basket Swap Contract Filter Frame

Name	Description
Position Id	Specifies the identifier of the TRS position included in the report.
Swap Reference	Specifies the reference of the TRS instrument included in the report. You can click this link to display the Swap window of this instrument.
Portfolio Code	Specifies the identifier of the portfolio that contains the TRS included in the report.
Counterparty	Specifies the counterparty of the TRS position included in the report.
Extraction	Specifies the name of the extraction that contains the TRS included in the report.
Edit	Opens the Extraction properties window enabling you to modify the selected extraction. Note: This modified extraction is only available to the current report template.
Swap Name	Displays the name of the TRS if the reference of a TRS is specified in the Swap Reference text box.
Portfolio Name	Displays the name of the portfolio if the reference of a portfolio is specified in the Swap Reference text box.
Entity	Specifies the entity of the TRS included in the report.

Report Parameters

Table 3-6 describes the controls in the **Report Parameters** frame on the **Source Data** tab:

Table 3-6 Controls in the Report Parameters Frame (Sheet 1 of 2)

Name	Description
Configuration	Specifies the saved set of columns to include in the report, as defined for the Basket Swap tab on the Swap window.
Edit	Displays the column configuration dialog box.
Reset / Adjustments from	Specifies the period of adjustments and resets included in the report. If no value is specified in the from text box, all adjustments and resets up to the date in the to text box are included in the report. If no value is specified in the to text box, all adjustments and resets up to the current day are included.

Table 3-6 Controls in the Report Parameters Frame (Sheet 2 of 2)

Name	Description
Filtered by	<p>Filters the TRS included in the report. The following options are available:</p> <ul style="list-style-type: none"> • All – TRS are not filtered. • Updated only – the following are included in the report: <ul style="list-style-type: none"> - Creation — the creation entry is always included. - Reset — all the basket components of a reset adjustment are included. - Synthetic reset — all the basket components of a synthetic reset adjustment are included. - Realised payment — only included if the value in the Diff quantity column on the Basket Adjustment window is not equal to zero. - No accrued — only included if the value in the Diff quantity column on the Basket Adjustment window is not equal to zero. • Specific underlying – only components based on the instrument specified in the text box are included in the report.
Instrument audit date	Specifies a date in the past for which audit history information is included in the report.
Collapse Lines	Specifies if the instruments of each adjustment are included in the report. The following options are available: <ul style="list-style-type: none"> • Selected – the instruments of each adjustment are included in the report. • Cleared – the instruments of each adjustment are not included in the report.
Include Swap Description	Specifies if the full description of the swap is included in the report. The following options are available: <ul style="list-style-type: none"> • Selected – the full description of the swap is included in the report. • Cleared – the name and internal reference of the swap is the only part of the swap description included in the report.

Defining Basket Swap History Sources

To add a **Basket Swap History** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Basket Swap History** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Basket Swap History** report source parameters. For more information about these parameters, see *Basket Swap History Source Data on page 38*.

- 4 Define the TRS of the report in the **Basket Swap Contract Filter** frame. You can specify one of the following:
 - The identifier of a TRS position in the **Position Id** text box.
 - The reference of a TRS instrument in the **Swap Reference** text box.
 - The identifier of a portfolio containing a TRS position in the **Portfolio Code** text box.
 - The identifier of an extraction containing a TRS position from the **Extraction** drop-down list.

Note

You can also specify the counterparty or entity of TRS positions using the **Counterparty** and **Entity** drop-down lists.

- 5 Click the **OK** button to save the report template.

Modifying Extractions

You can open the extraction properties dialog box to modify a selected extraction by clicking the **Edit...** button beside the **Extraction** drop-down list. For more information about this dialog box, see the *RISQUE Portfolio Management Guide*.

Note

Modified extractions are only available to the current report template.

Specifying the Adjustment Values

By default, all values, as displayed on the **Basket Swap** tab on the **Swap** window, are included in the report. To specify the values included, do the following:

- Select the name of the set of **Basket Swap** tab columns from the **Configuration** drop-down list in the **Report Parameters** frame.

Note

You can open the column configuration dialog box to modify the selected column set by clicking the **Edit...** button under the **Set of Columns** drop-down list. Modified column sets are only available to the current report template.

Filtering Adjustments and Resets

To filter the adjustments and resets generated in the report, do the following:

- 1 Enter an absolute or relative date in the **Reset Adjustments from** text box in the **Report Parameters** frame.

Adjustments and resets on or after this date are included in the report.

Note

If no value is specified in the **from** text box, all adjustments and resets up to the date in the **to** text box are included in the report.

- 2 Enter an absolute or relative date in the **to** text box in the **Report Parameters** frame.

Adjustments and resets on or before this date are included in the report.

Note

If no value is specified in the **to** text box, all adjustments and resets up to the current day are included.

Filtering by Underlying

To filter the TRS included in the report, do the following:

- Select one of the following values from the **Filtered by** drop-down list in the **Report Parameters** frame:
 - **Updated only** – only the following adjustments are included in the report: creation, reset, synthetic reset, realised payment, no accrued. For more information, see table 3-6.
 - **Specific underlying** – only components based on the specified underlying instrument are included in the report.

Including Audit History

To include the audit history information for the specified instruments in the report, do the following:

- Enter a date in the past in the **Instrument audit date** text box.
Audit history information is included in the report for this date.

Including Instrument Data

By default, the instruments of each adjustment are included in the report. To exclude the instruments, do the following:

- Select the **Collapse Lines** check box in the **Report Parameters** frame.

By default, only the name and internal reference of the swap are included in the report. To include a full description of the swap, do the following:

- Select the **Include Swap Description** check box in the **Report Parameters** frame.

Cash Balance

This section describes the **Cash Balance** report source. The **Cash Balance** report source includes the balance, certain and uncertain cash flows, and treasury per currency and per event date. This section contains the following:

- *Cash Balance Source Data on page 43*
- *Defining Cash Balance Sources on page 44*

Cash Balance Source Data

Figure 3-3 shows the **Source Data** tab of the **Cash Balance** report source:

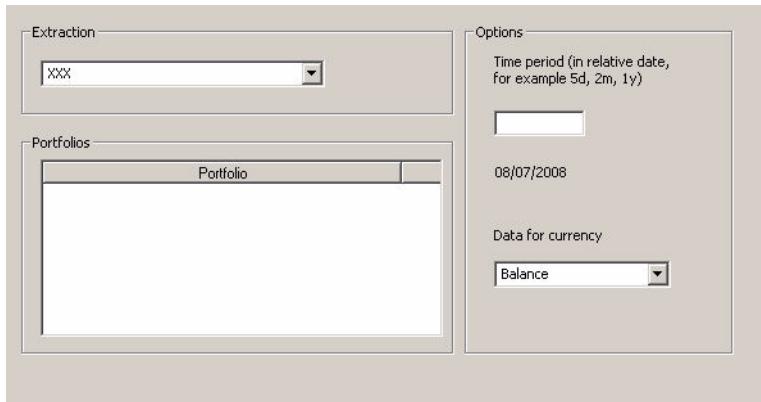


Figure 3-3 Source Data controls of the Cash Balance source

The following sections describe the frames on the **Source Data** tab of the **Cash Balance** report source:

- *Extraction on page 43*
- *Portfolios on page 44*
- *Options on page 44*

Extraction

Table 3-7 describes the drop-down list in the **Extraction** frame on the **Source Data** tab:

Table 3-7 Controls in the Extraction Frame

Name	Description
Extraction	Specifies the extraction included in the report. Note: You can only specify an Extraction or Portfolios .

Portfolios

Table 3-8 describes the controls in the **Portfolios** frame on the **Source Data** tab:

Table 3-8 Controls in the Portfolios Frame

Name	Description
Portfolios	Specifies the portfolios included in the report. Note: You can only specify an Extraction or Portfolios .

Options

Table 3-9 describes the controls in the **Options** frame on the **Source Data** tab:

Table 3-9 Controls in the Options Frame

Name	Description
Time period	Defines the period of the report. This is a relative date from the current day. The default value is 0, which is the current day.
Data for currency	Defines the type of data included in the report. This data is grouped by currency. The following options are available: <ul style="list-style-type: none"> • Balance • Cashflow (certain) • Cashflow (uncertain) • Treasury The default value is Balance .

Defining Cash Balance Sources

To add a **Cash Balance** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Cash Balance** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Cash Balance** report source parameters. For more information about these parameters, see *Cash Balance Source Data on page 43*.

- 4 Select the extraction on which the report source is based from the **Extraction** drop-down list or drag-and-drop one or more portfolios from the **Portfolio** window to the **Portfolio** list box.
 - 5 Enter the relative date on which the report source is based into the **Time period** text box.
 - 6 Select the type of data to be generated in the report by selecting a value from the **Data for currency** drop-down list.
 - 7 Click the **OK** button to save the report template.
-

Collateral Pool Report

This section describes the **Collateral Pool Report** source. The **Collateral Pool Report** source includes movements in collateral holdings over a specified period. This section contains the following:

- *Collateral Pool Report Source Data on page 56*
- *Defining Collateral Pool Report Sources on page 59*

Collateral Pool Report Source Data

Figure 3-7 shows the **Source Data** tab of the **Collateral Pool Report** report source:

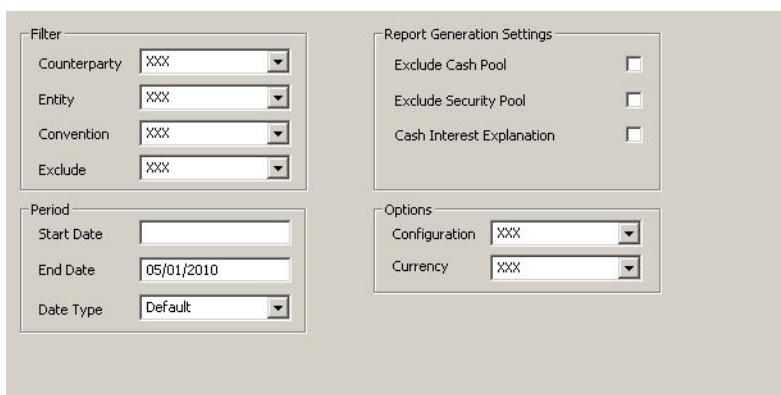


Figure 3-4 Source Data controls of the Collateral Pool Report source

The following sections describe the frames on the **Source Data** tab of the **Cash Balance** report source:

- *Filter on page 57*
- *Report Generation Settings on page 57*
- *Period on page 58*
- *Options on page 58*

Filter

Table 3-22 describes the controls in the **Filter** frame on the **Source Data** tab:

Table 3-10 Controls in the Filter Frame

Name	Description
Counterparty	Defines the counterparty of the collateral management agreement.
Entity	Defines the entity of the collateral management agreement.
Convention	Defines the convention of the collateral management agreement.
Exclude	Excludes toolkit defined elements from the report.

Report Generation Settings

Table 3-23 describes the controls in the **Report Generation Settings** frame on the **Source Data** tab:

Table 3-11 Controls in the Report Generation Settings Frame (Sheet 1 of 2)

Name	Description
Exclude Cash Pool	Specifies if cash collateral is calculated and included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — cash collateral is not calculated. • Cleared — cash collateral is calculated and included in the report. This is the default option.
Exclude Security Pool	Specifies if security collateral is calculated and included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — security collateral is not calculated. • Cleared — security collateral is calculated and included in the report. This is the default option.

Table 3-11 Controls in the Report Generation Settings Frame (Sheet 2 of 2)

Name	Description
Cash Interest Explanation	<p>Specifies if detailed cash interest explanations are calculated for each cash pool and included in the report. The following options are available:</p> <ul style="list-style-type: none"> • Selected — detailed cash interest explanation is calculated for each cash pool and included in the report. • Cleared — detailed cash interest explanations are not calculated. <p>This is the default option.</p> <p>Note: This check box is not available if the Exclude Cash Pool check box is selected.</p>

Period

Table 3-24 describes the controls in the **Period** frame on the **Source Data** tab:

Table 3-12 Controls in the Period Frame

Name	Description
Start Date	Defines the date from which the report is generated. The default value is the current date.
End Date	Defines the date from which the report is generated. The default value is the current date. The default value is the current date.
Date Type	Specifies the type of the date. The following options are available: <ul style="list-style-type: none"> • Default • Use Provisional Date • Use Real Settlement Date • Use Settle Date Stock Loan Only

Options

Table 3-25 describes the controls in the **Options** frame on the **Source Data** tab:

Table 3-13 Controls in the Options Frame

Name	Description
Configuration	Specifies the saved set of columns to include in the report.
Currency	Defines the currency of the collateral value aggregation. The default value is the currency of the first agreement in the report.

Defining Collateral Pool Report Sources

To add a **Collateral Pool Report** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Collateral Pool Report** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Collateral Pool Report** report source parameters. For more information about these parameters, see *Collateral Pool Report Source Data on page 56*.

- 4 Define the period of the report in the **Start Date** and **End Date** frames.

- 5 Select the set of columns included in the report from the **Configuration** drop-down list.

- 6 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the drop-down lists in the **Filters** frame.

To include only data relating to a particular counterparty, entity, or convention, do the following:

- Select the appropriate value from the **Counterparty**, **Entity**, or **Convention** drop-down list.

Excluding Calculations

To disable cash collateral or security collateral calculations, do the following:

- Select the **Exclude Cash Pool** or **Exclude Security Pool** check boxes.

Including Calculations

To include detailed cash interest explanations for each cash pool, do the following:

- Select the **Cash Interest Explanation** check box.

Collateral Scheduler

This section describes the **Collateral Scheduler** source. The **Collateral Scheduler** source includes personalised collateral scheduler extractions. This section contains the following:

- *Collateral Scheduler Report Source Data on page 60*
- *Defining Collateral Scheduler Report Sources on page 60*

Collateral Scheduler Report Source Data

Figure 3-8 shows the **Source Data** tab of the **Collateral Scheduler** report source:

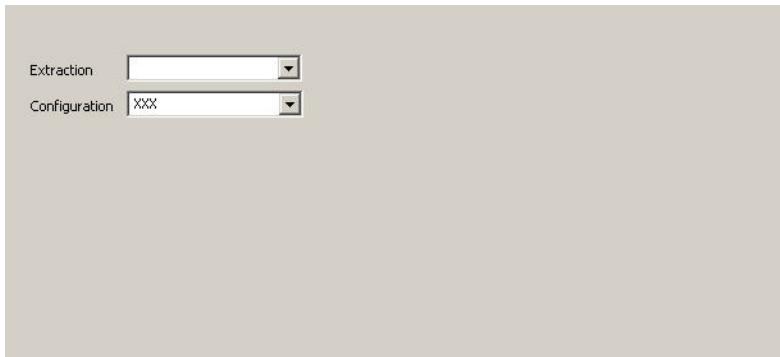


Figure 3-5 Source Data controls of the Collateral Scheduler source

Table 3-26 describes the controls on the **Source Data** tab that determine how extractions are included in the report:

Table 3-14 Controls on the Source Data Tab

Name	Description
Extraction	Defines the collateral scheduler extraction.
Configuration	Specifies the saved set of columns to include in the report.

Defining Collateral Scheduler Report Sources

To add a **Collateral Scheduler** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Collateral Scheduler** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Collateral Scheduler** report source parameters. For more information about these parameters, see *Collateral Scheduler Report Source Data on page 60*.

- 4 Select the extraction on which the report source is based from the **Extraction** drop-down list.
- 5 Select the set of columns included in the report from the **Configuration** drop-down list.
- 6 Click the **OK** button to save the report template.

Contract For Differences

This section describes the **Contract For Differences** source. The **Contract For Differences** source includes CFDs that match the specified criteria. This section contains the following:

- *Contract For Differences Report Source Data on page 61*
- *Defining Contract For Differences Report Sources on page 63*

Contract For DifferencesReport Source Data

Figure 3-9 shows the **Source Data** tab of the **Contract For Differences** report source:

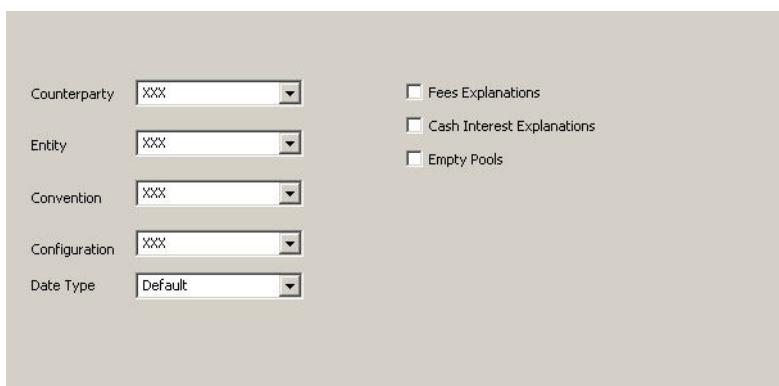


Figure 3-6 Source Data controls of the Contract For Differences source

Table 3-27 describes the controls on the **Source Data** tab that determine how CFDs are included in the report:

Table 3-15 Parameters of the Contract For Differences Source

Name	Description
Counterparty	Defines the counterparty of the CFD.
Entity	Defines the entity of the CFD.
Convention	Defines the convention of the CFD.
Configuration	Specifies the saved set of columns to include in the report.
Date Type	Specifies the type of period defined by the Start Date and End Date text boxes. The following options are available: <ul style="list-style-type: none"> • Use Provisional Date • Use Real Settlement Date • Use Settle Date Stock Loan Only
Fees Explanations	Specifies if a summary of the interest due on cash pool CFDs is included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — a summary of the interest due on cash pool CFDs is included in the report. • Cleared — a summary of the interest due on cash pool CFDs is not included in the report. This is the default option.
Cash Interest Explanations	Specifies if detailed cash interest explanations are calculated for each cash pool and included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — detailed cash interest explanation is calculated for each cash pool and included in the report. • Cleared — detailed cash interest explanations are not calculated. This is the default option.
Empty Pools	Specifies if nodes for pools that do not contain a position are included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — nodes for pools that do not contain a position are included in the report. • Cleared — nodes for pools that do not contain a position are not included in the report. This is the default option.

Defining Contract For Differences Report Sources

To add a **Contract For Differences** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Collateral Scheduler** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Collateral Scheduler** report source parameters. For more information about these parameters, see *Collateral Scheduler Report Source Data on page 60*.

- 4 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the drop-down lists in the **Filters** frame.

To include only data relating to a particular counterparty, entity, or convention, do the following:

- Select the appropriate value from the **Counterparty**, **Entity**, or **Convention** drop-down list.

Including Calculations

To include interest due on cash pool CFDs, do the following:

- Select the **Fees Explanations** check box.

To include detailed cash interest explanations for each cash pool, do the following:

- Select the **Cash Interest Explanations** check box.

Detailed Cash Balance

This section describes the **Detailed Cash Balance** source. The **Detailed Cash Balance** source includes the cash flows, by position, for the selected portfolios or extractions. This section contains the following:

- *Detailed Cash Balance Source Data on page 64*
- *Defining Detailed Cash Balance Sources on page 66*

Detailed Cash Balance Source Data

Figure 3-10 shows the **Source Data** tab of the **Detailed Cash Balance** report source:

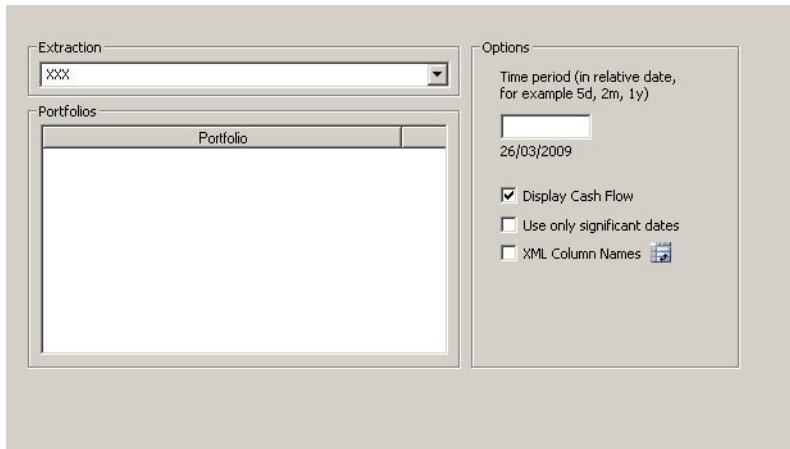


Figure 3-7 Source Data controls of the Detailed Cash Balance source

The following sections describe the frames on the **Source Data** tab of the **Cash Balance** report source:

- *Extraction on page 64*
- *Portfolios on page 65*
- *Options on page 65*

Extraction

Table 3-28 describes the drop-down list in the **Extraction** frame on the **Source Data** tab:

Table 3-16 Controls in the Extraction Frame

Name	Description
Extraction	Specifies the extraction included in the report. Note: You can only specify an Extraction or Portfolios .

Portfolios

Table 3-29 describes the list box in the **Portfolios** frame on the **Source Data** tab:

Table 3-17 Controls in the Portfolios Frame

Name	Description
Portfolio	Defines the portfolios included in the report. Note: You can only specify an Extraction or Portfolios .

Options

Table 3-30 describes the controls in the **Options** frame on the **Source Data** tab:

Table 3-18 Controls in the Options Frame

Name	Description
Time period	Defines the period of the report. The default value is the current day.
Display Cash Flows	Specifies if the <code>CashFlow</code> argument is included in the <code>Balances</code> tag. The following options are available: <ul style="list-style-type: none"> Selected — the <code>CashFlow</code> argument is included in the <code>Balances</code> tag. This is the default option. Cleared — the <code>CashFlow</code> argument is not included in the <code>Balances</code> tag.
Use only significant dates	Specifies which dates are generated in the report. The following options are available: <ul style="list-style-type: none"> Selected — the report only contains data for the dates when a cash movement occurred for one of the positions. This is the same behaviour as in the Detailed Cash Balance report generated from the Portfolio window. Cleared — the report contains all of the dates defined by the Time period text box. This is the default option.
XML Column Names	Determines the format of the <code>genericdate</code> XML tags as follows: <ul style="list-style-type: none"> Selected — the XML tags take the following form: <code><genericdate date="01/01/2009" index ="1"</code> <code>cashflow"0.000">5000</genericdate></code> Cleared — the XML tags take the following form: <code><d1 cashflow"0.000">5000</genericdate></code> <code>.....</code> <code><columns></code> <code><d1>01/01/2009</d1></code> <code>....</code> This is the default option.

Defining Detailed Cash Balance Sources

To add a **Detailed Cash Balance** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Detailed Cash Balance** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Detailed Cash Balance** report source parameters. For more information about these parameters, see *Detailed Cash Balance Source Data on page 64*.

- 4 Select an extraction from the **Extraction** drop-down list or drag and drop portfolios from the **Portfolio** window into the **Portfolio** list box.

- 5 Define the period of the report in the **Time period** text boxes.

You can enter absolute or relative dates in these text boxes. Dynamic fields under the text boxes display the date entered.

- 6 Click the **OK** button to save the report template.

Detailed Collateral Limit

This section describes the **Detailed Collateral Limit** source. The **Detailed Collateral Limit** source includes data on collateral management agreements. This section contains the following:

- *Detailed Collateral Limit Source Data on page 67*
- *Defining Detailed Collateral Limit Sources on page 68*

Detailed Collateral Limit Source Data

Figure 3-11 shows the **Source Data** tab of the **Detailed Collateral Limit** report source:

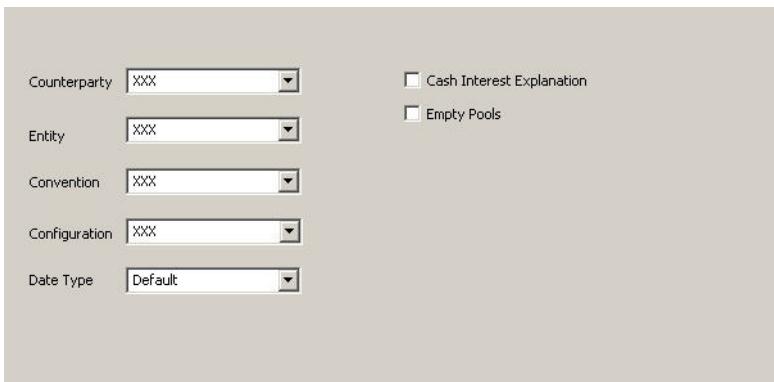


Figure 3-8 Source Data controls of the Detailed Collateral Limit source

Table 3-31 describes the controls on the **Source Data** tab:

Table 3-19 Controls on the Source Data Tab (Sheet 1 of 2)

Name	Description
Counterparty	Defines the counterparty of the agreement.
Entity	Defines the entity of the agreement.
Convention	Defines the convention of the agreement.
Configuration	Specifies the saved set of columns to include in the report.
Date Type	Specifies the type of period defined by the Start Date and End Date text boxes. The following options are available: <ul style="list-style-type: none"> • Use Provisional Date • Use Real Settlement Date • Use Settle Date Stock Loan Only
Cash Interest Explanations	Specifies if detailed cash interest explanations are calculated for each cash pool and included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — detailed cash interest explanation is calculated for each cash pool and included in the report. • Cleared — detailed cash interest explanations are not calculated. This is the default option.

Table 3-19 Controls on the Source Data Tab (Sheet 2 of 2)

Name	Description
Empty Pools	Specifies if nodes for pools that do not contain a position are included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — nodes for pools that do not contain a position are included in the report. • Cleared — nodes for pools that do not contain a position are not included in the report. This is the default option.

Defining Detailed Collateral Limit Sources

To add a **Detailed Collateral Limit** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Detailed Collateral Limit** value from the drop-down list in the **Type** column of the same row.
The **Source Data** tab displays the **Detailed Collateral Limit** report source parameters. For more information about these parameters, see *Detailed Collateral Limit Source Data on page 67*.
- 4 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the drop-down lists in the **Filters** frame.

To include only data relating to a particular counterparty, entity, or convention, do the following:

- Select the appropriate value from the **Counterparty**, **Entity**, or **Convention** drop-down list.

Including Calculations

To include detailed cash interest explanations for each cash pool, do the following:

- Select the **Cash Interest Explanations** check box.

Global Collateral Limit

This section describes the **Global Collateral Limit** source. The **Global Collateral Limit** source includes data on collateral management agreements. This section contains the following:

- *Global Collateral Limit Source Data on page 73*
- *Defining Global Collateral Limit Sources on page 74*

Global Collateral Limit Source Data

Figure 3-11 shows the **Source Data** tab of the **Global Collateral Limit** report source:

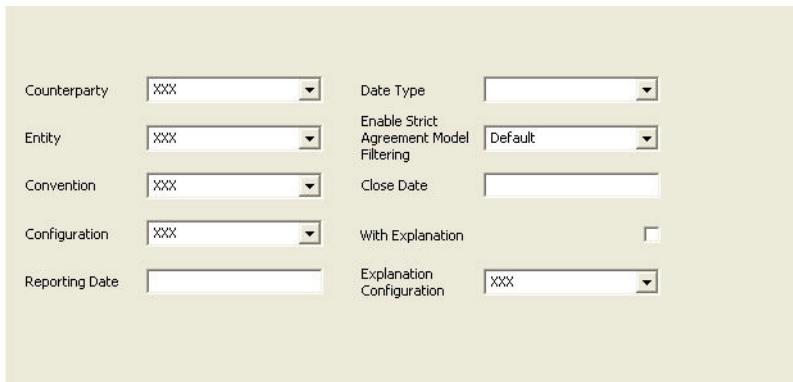


Figure 3-9 Source Data controls of the Global Collateral Limit source

Table 3-34 describes the controls on the **Source Data** tab:

Table 3-20 Controls on the Source Data Tab (Sheet 1 of 2)

Name	Description
Counterparty	Defines the counterparty of the agreement.
Entity	Defines the entity of the agreement.
Convention	Defines the convention of the agreement.
Configuration	Specifies the saved set of columns to include in the report.
Date Type	Specifies the type of period defined by the Start Date and End Date text boxes. The following options are available: <ul style="list-style-type: none"> • Use Provisional Date • Use Real Settlement Date • Use Settle Date Stock Loan Only

Table 3-20 Controls on the Source Data Tab (Sheet 2 of 2)

Name	Description
Enable Strict Agreement Model Filtering	Specifies whether SQL queries automatically apply the agreement model as a filter to the query if all agreements in question share the same model. <ul style="list-style-type: none"> • Default — takes the preference specified in the Enable Strict Agreement Model Filtering in Limits Calculation check box in the Stock loan tab of the Preferences dialog. • Yes — specifies that a strict filter is applied to SQL queries so that the limits calculation only takes stock loan, repo, and margin call transactions into account. • No — specifies that the strict filter is not applied.
Close Date	Specifies an absolute or relative date after which closed positions are not included in limits calculations report.
With Explanation	Specifies whether the report is generated with explanations.
Reporting Date	Defines the date the report is run for.
Explanation Configuration	Specifies the explanation configuration for the report.

Defining Global Collateral Limit Sources

To add a **Global Collateral Limit** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Global Collateral Limit** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Global Collateral Limit** report source parameters. For more information about these parameters, see *Global Collateral Limit Source Data on page 73*.

- 4 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the drop-down lists in the **Filters** frame.

To include only data relating to a particular counterparty, entity, or convention, do the following:

- Select the appropriate value from the **Counterparty**, **Entity**, or **Convention** drop-down list.

History

This section describes the **History** source. The **History** source includes historic data for instruments. This section contains the following:

- *History Source Data on page 75*
- *Defining History Sources on page 76*

History Source Data

Figure 3-15 shows the **Source Data** tab of the **History** report source:

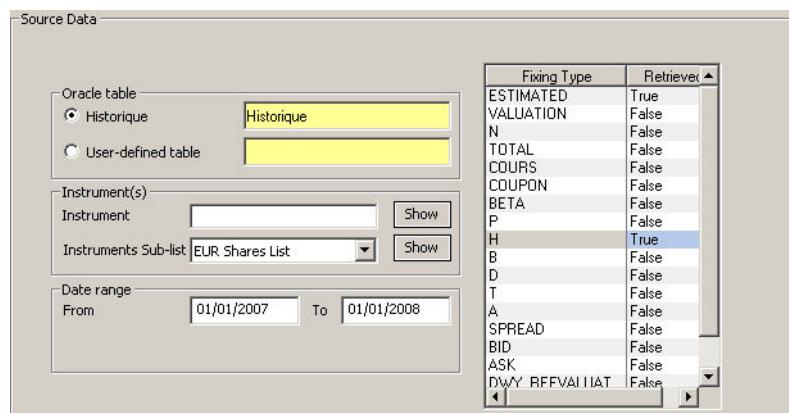


Figure 3-10 Source Data controls of the History source

The following sections describe the frames on the **Source Data** tab of the **History** report source:

- *Oracle Table on page 75*
- *Instrument(s) on page 76*
- *Date Range on page 76*
- *Fixing Type on page 76*

Oracle Table

Table 3-35 describes the controls in the **Oracle table** frame on the **Source Data** tab:

Table 3-21 Controls in the Oracle Table Frame

Name	Description
Oracle table	Defines the table that contains the historic data. The following options are available: <ul style="list-style-type: none"> Historique — selects the history table defined in the Override Market Data Tables window. User-defined table — enables the text box, enabling you to enter the name of any table in the database. The default value is Historique .

Instrument(s)

Table 3-36 describes the controls in the **Instrument(s)** frame on the **Source Data** tab:

Table 3-22 Controls in the Instrument(s) Frame

Name	Description
Instrument	Defines the name of the instrument included in the report.
Instruments sub-list	Specifies the name of the instrument sub-list included in the report.

Date Range

Table 3-37 describes the controls in the **Date range** frame on the **Source Data** tab:

Table 3-23 Controls in the Date range Frame

Name	Description
From	Defines the first date of the period for which history data is generated in the report.
To	Defines the last date of the period for which history data is generated in the report.

Fixing Type

Table 3-38 describes the controls in the **Fixing Type** frame on the **Source Data** tab:

Table 3-24 Controls in the Fixing Type Frame

Name	Description
Fixing Type	Displays the columns of the table entered in the Oracle table frame.
Retrieved	Specifies if the column is included in the report. The following options are available: <ul style="list-style-type: none"> • True — the column is included in the report. • False — the column is not included in the report.

Defining History Sources

To add a **History** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **History** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **History** report source parameters. For more information about these parameters, see *History Source Data on page 75*.

- 4 Specify the instrument of the report.

You can drag-and-drop an instrument from an instrument list window or enter the instrument name into the **Instrument** text box. As you enter an instrument name, a drop down list is displayed with the instruments that match the name.

To open the definition window of the instrument, click the **Show** button.

- 5 Specify the columns of the database included in the report by setting the **Retrieved** column value to **True**. To change a value in the **Retrieved** column, double-click it.
- 6 Click the **OK** button to save the report template.

Instrument

This section describes the **Instrument** source. The **Instrument** source includes data for a list of one or more instruments. This section contains the following:

- *Instrument Source Data on page 77*
- *Defining Instrument Sources on page 78*

Instrument Source Data

Figure 3-16 shows the **Source Data** tab of the **Instrument** report source:

Internal code	Reference	Name

Figure 3-11 Source Data controls of the Instrument source

Table 3-39 describes the controls on the **Source Data** tab:

Table 3-25 Controls on the Source Data Tab (Sheet 1 of 2)

Name	Description
Instrument Reference	Defines the name of an instrument to be included in the report. You can select one of the following options to filter the number of instruments included in the report: <ul style="list-style-type: none"> • In Position — only those instruments included in a position are included in the report. • In Open Position — only those instruments included in an open position are included in the report. • All — all selected instruments are included in the report. This is the default option.
Instrument Sub-list	Specifies the name of the instrument sub-list included in the report.
Internal Code	Displays the unique internal code of the instrument.

Table 3-25 Controls on the Source Data Tab (Sheet 2 of 2)

Name	Description
Reference	Displays the reference code of the instrument.
Name	Displays the name of the instrument.

Defining Instrument Sources

To add an **Instrument** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Instrument** value from the drop-down list in the **Type** column of the same row.
The **Source Data** tab displays the **Instrument** report source parameters. For more information about these parameters, see *Instrument Source Data on page 77*.
- 4 Specify the instruments of the report.

You can drag-and-drop an instrument from an instrument list window or enter the instrument name into the **Instrument** text box. As you enter an instrument name, a drop down list is displayed with the instruments that match the name.

To open the definition window of the instrument, click the **Show** button.

Click the **>>** button to display the instrument in the list box and include it in the report.

- 5 Click the **OK** button to save the report template.

Note

If an issue occurs when generating the XML for an instrument defined in the report source, the generated XML contains an error message.

Nostro Management

This section describes the **Nostro Management** source. The **Nostro Management** source includes data from the nostro management module in your report. This section contains the following:

- *Nostro Management Source Data on page 82*
- *Defining Nostro Management Sources on page 85*

Note

This source is only available if the Nostro Management module is enabled.

Nostro Management Source Data

Figure 3-18 shows the **Source Data** tab of the **Nostro Management** report source:

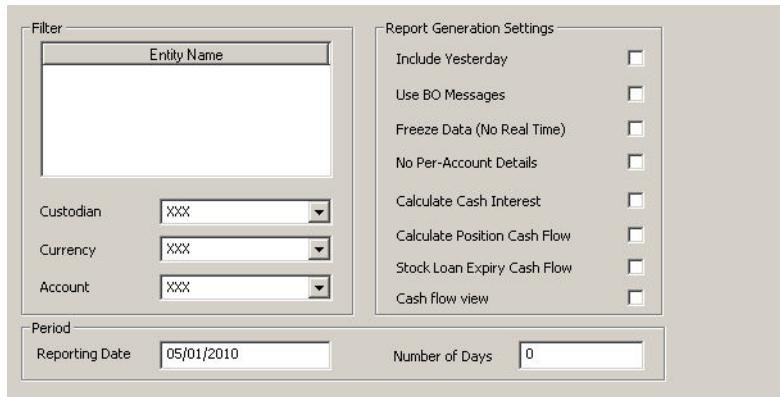


Figure 3-12 Source Data controls of the Nostro Management source

The following sections describe the frames on the **Source Data** tab of the **Cash Balance** report source:

- *Filter on page 83*
- *Report Generation Settings on page 83*
- *Period on page 84*

Filter

Table 3-44 describes the controls in the **Filter** frame on the **Source Data** tab:

Table 3-26 Controls in the Filter Frame

Name	Description
Entity Name	Defines the entity of the report.
Custodian	Defines the SWIFT code of the custodian of the report.
Currency	Defines the currency of the account of the report.
Account	Defines the account of the report.

Report Generation Settings

Table 3-45 describes the controls in the **Report Generation Settings** frame on the **Source Data** tab:

Table 3-27 Controls in the Report Generation Settings Frame (Sheet 1 of 2)

Name	Description
Include Yesterday	Specifies if the report includes data for the day before the Reporting Date . The following options are available: <ul style="list-style-type: none"> • Selected — a column for the day before the Reporting Date is included in the report. • Cleared — no data for the day before the Reporting Date is included in the report.
Use BO Messages	Specifies if back office message changes are taken into account. The following options are available: <ul style="list-style-type: none"> • Selected — back office message changes are taken into account. • Cleared — back office message changes are not taken into account.
Freeze Data (No Real Time)	Specifies if data is automatically updated. The following options are available: <ul style="list-style-type: none"> • Selected — data is not automatically updated before generating the report. • Cleared — data is automatically updated before generating the report.
No Per-Account Details	Specifies if the report contains account specific information. The following options are available: <ul style="list-style-type: none"> • Selected — the data in the report is per currency without any specific account information. • Cleared — the report contains account specific information.
Calculate Cash Interest	Specifies if the report includes cash interest values. The following options are available: <ul style="list-style-type: none"> • Selected — interest is calculated for all accounts from the last interest date. • Cleared — cash interest values are not calculated and included in the report. <p>Note: This check box is disabled if No Per-Account Details is selected.</p>
Calculate Position Cash Flow	Specifies if the report includes the cash flow for each position. The following options are available: <ul style="list-style-type: none"> • Selected — the cash flow is calculated for each position and included in the report. • Cleared — the cash flow for each position is not included in the report.

Table 3-27 Controls in the Report Generation Settings Frame (Sheet 2 of 2)

Name	Description
Stock Loan Expiry Cash Flow	Specifies if the report includes uncertain cash flows on the maturity date for repos. The following options are available: <ul style="list-style-type: none"> • Selected — uncertain cash flows on the maturity date for repos are included in the report. • Cleared — uncertain cash flows on the maturity date for repos are not included in the report.
Cash flow view	Specifies if cash flow deltas are included in the report instead of absolute amounts. The following options are available: <ul style="list-style-type: none"> • Selected — cash flows delta are included in the report instead of absolute amounts. • Cleared — absolute amounts are included in the report.

Period

Table 3-46 describes the controls in the **Period** frame on the **Source Data** tab:

Table 3-28 Controls in the Period Frame

Name	Description
Reporting Date	Defines the date from which the report is generated. The default value is the current date.
Number of Days	Defines the number of days for which the report is generated.

Defining Nostro Management Sources

To add a **Nostro Management** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Nostro Management** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Nostro Management** report source parameters. For more information about these parameters, see *Nostro Management Source Data* on page 82.

- 4 Define the period of the report by entering the first date of the report in the **Reporting Date** text box and the length of the report in the **Number of Days** text box.
- 5 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the drop-down lists in the **Filters** frame.

To include only data relating to a particular entity, custodian, currency, or account do the following:

- Select the appropriate value from the **Entity Name**, **Custodian**, **Currency**, or **Account** drop-down list.

Setting Optional Settings

The **Report Generation Settings** frame contains check boxes that enable you to configure what data is generated in the report. For more information about these check boxes, see *Nostro Management Source Data* on page 82.

Parametric VaR

This section describes the **Parametric VaR** source. The **Parametric VaR** source includes the results of parametric VaR calculations in your report. This section contains the following:

- *Parametric VaR Source Data* on page 86
- *Defining Parametric VaR Sources* on page 87

Note

This source is only available if you have the parametric VaR module enabled.

Parametric VaR Source Data

Figure 3-19 shows the **Source Data** tab of the **Parametric VaR** report source:

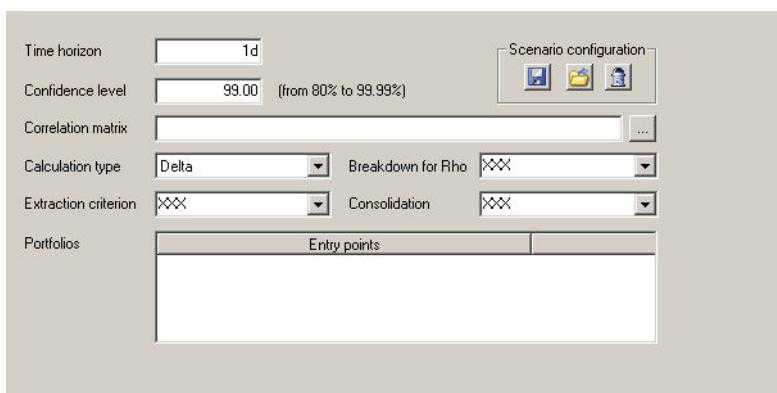


Figure 3-13 Source Data controls of the Parametric VaR source

Table 3-47 describes the controls on the **Source Data** tab:

Table 3-29 Controls on the Source Data Tab

Name	Description
Time horizon	Defines the length of the period for which the exposure of your portfolio is calculated. Typically, this is a short period such as a day, a week, or a month. The default value is one day.
Confidence level	Defines the size of the percentile to calculate. For example, if you choose 99% as confidence level, a 1 percentile loss distribution is used and you are 99% confident the loss will not exceed the VaR amount. The default value is 99.
Scenario Configuration	Enables you to save, load, or delete Parametric VaR configurations.
Correlation matrix	Specifies the .csv file that contains the volatility vector and correlation matrix.
Calculation type	Specifies how the parametric VaR is calculated. The following options are available: <ul style="list-style-type: none"> • Delta — calculates the parametric VaR using the delta risk sources. This is the default option. • Delta/Gamma — calculates the parametric VaR using the delta and gamma risk sources.
Breakdown for Rho	Specifies the breakdown group used to calculate the rho value. The available breakdowns are taken from those that are defined for the currency of the portfolio. If you do not specify a breakdown, the yield curve of the currency is used by default. Note: You must specify a volatility matrix for your breakdown. This parameter is only used if the calculation type is set to Delta/Gamma .
Extraction criterion	Specifies how the results are grouped in the portfolio. For example, if you select the Account value, the results are listed by account.
Consolidation	Defines the consolidation portfolio used with the correlation matrix. For example, if the Market value is selected, you only need to define one volatility, and volatility of volatility, for each index defined for a place. You must define a correlation matrix between the indexes.
Portfolios	Defines the portfolios on which the parametric VaR is calculated.

Defining Parametric VaR Sources

To add a **Parametric VaR** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Parametric VaR** value from the drop-down list in the **Type** column of the same row.
The **Source Data** tab displays the **Parametric VaR** report source parameters. For more information about these parameters, see *Parametric VaR Source Data on page 86*.
- 4 Define the period in the **Time horizon** text box.
- 5 Define the percentile in the **Confidence level** text box.
- 6 Select the .csv file that contains the volatility vector and correlation matrix. in the **Correlation matrix** text box.
- 7 Select the appropriate values from the **Calculation type**, **Breakdown for Rho**, **Extraction criterion**, and **Consolidation** drop-down lists.
- 8 Drag-and-drop one or more portfolios from the **Portfolio** window to the **Portfolios** list box.
- 9 Click the **OK** button to save the report template.

Managing Configurations

The **Scenario Configuration** frame enables you to save **Parametric VaR** configurations, as follows:

- 1 Click the **Save** button in the **Scenario Configuration** frame.
The **Save as** dialog box is displayed.
- 2 Enter a name for the configuration.
- 3 Click the **Save** button.
The configuration is saved as an XML file.

The **Scenario Configuration** frame enables you to load **Parametric VaR** configurations, as follows:

- 1 Click the **Open** button in the **Scenario Configuration** frame.
The **Load** dialog box is displayed.
- 2 Select the name of the saved configuration and click the **Edit** button.
The controls on the **Source Data** tab are populated with the values of the saved

configuration.

The **Scenario Configuration** frame enables you to delete **Parametric VaR** configurations, as follows:

- Click the **Delete** button in the **Scenario Configuration** frame.

Portfolio

This section describes the **Portfolio** source. The **Portfolio** source includes the results of parametric VaR calculations in your report. This section contains the following:

- Portfolio Source Data on page 97*
- Defining Portfolio Sources on page 100*

Portfolio Source Data

Figure 3-22 shows the **Source Data** tab of the **Portfolio** report source:

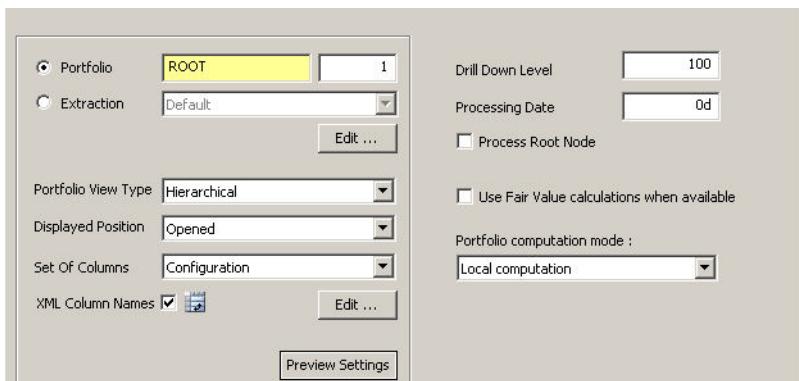


Figure 3-14 Source Data controls of the Portfolio source

Table 3-56 describes the controls on the **Source Data** tab that determine how portfolio data is included in the report:

Table 3-30 Controls on the Source Data Tab (Sheet 1 of 4)

Name	Description
Portfolio	Defines a portfolio on which the report source is based. By default, this field is set to the root portfolio.
Extraction	Defines an extraction on which the report source is based. The portfolio selected in the Portfolio text box is the entry point of the extraction.

Table 3-30 Controls on the Source Data Tab (Sheet 2 of 4)

Name	Description
Edit...	Opens the Extraction properties window enabling you to modify the selected extraction. Note: This modified extraction is only available to the current report template.
Portfolio View Type	Specifies the portfolio view type. Data is included in the report as it would appear in the Portfolio window. The following options are available: <ul style="list-style-type: none"> • Hierarchical — shows the portfolios contained in the portfolio. • Flat — shows each position at the same level. • Underlying — shows all positions with respect to each available underlying. If this view is selected, the Index Consolidation preference on the Model tab of the Preferences dialog box is taken into account. • Consolidation — shows all positions with respect to their underlying but on an individual position basis. • Non Recursive Hierarchical — shows the portfolios contained in the portfolio. This view is recommended if the Crystal Reports value is selected from the Output Mode drop-down list of the report template. The default value is Hierarchical .
Displayed Position	Specifies the type of positions included in the report. The following options are available: <ul style="list-style-type: none"> • Opened — only closed positions are included in the report. • Closed — only open positions are included in the report. • None — no positions are included in the report. The default value is Opened .
Set of Columns	Specifies the saved set of columns to include in the report. Note: If your column configuration includes user defined columns that use special characters, such as %^() + or -, these characters are not displayed in the XML output of the report.

Table 3-30 Controls on the Source Data Tab (Sheet 3 of 4)

Name	Description
XML Column Names	Determines the format of the column XML tags. The following options are available: <ul style="list-style-type: none"> Selected — the names of the column XML tags are the same as the names of the columns. For example: <code><reporting:numberOfSecurities>1000.000000000000</reporting:numberOfSecurities></code> Cleared — the name and data type of the column are attributes of the column XML tag. For example: <code><reporting:PortfolioColumn reporting:index="0" reporting:name="Number of securities" reporting:type="Double">1000.000000000000</reporting:PortfolioColumn></code>
Edit...	Opens the Configuration dialog box enabling you to modify the selected column set. Note: This modified set of columns is only available to the current report template.
Drill Down Level	Specifies the number of sub-folders of the portfolio or extraction to include in the report. The default value is 100.
Processing Date	Defines the processing date for the report. The default value is 0d, which is the current date.
Edit...	Opens the Prices Dates dialog box enabling you to specify the parameters calculated on the specified processing date.
Process Root Node	Specifies if the XML definition of columns and values displayed in the root of the selected portfolio are included in the report. The following options are available: <ul style="list-style-type: none"> Selected — the XML definition of columns and values displayed in the root of the selected portfolio is included in the output. Cleared — only the XML definition of the contents of the selected portfolio is included in the report. This is the default option.
Use Fair Value Calculations when available	Specifies if calculations for the portfolio are taken from the Fair Value Service if it is available. The following options are available: <ul style="list-style-type: none"> Selected — calculations are taken from the Fair Value Service if available. Cleared — calculations are not taken from the Fair Value Service. This is the default option.

Table 3-30 Controls on the Source Data Tab (Sheet 4 of 4)

Name	Description
Portfolio computation mode	Select one of the following to indicate how calculations for the output are performed: <ul style="list-style-type: none"> • Local computation — the Calculation Server is not used and all calculations are performed by RISQUE. • Do not compute — the portfolio is not calculated again when the report is generated. • Distributed with a local fallback — RISQUE performs calculations only if the Calculation Server fails. • Distributed without a local fallback — the Calculation Server performs all calculations. <p>The default value is Local computation.</p>

Defining Portfolio Sources

To add a **Portfolio** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Portfolio** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Portfolio** report source parameters. For more information about these parameters, see *Portfolio Source Data* on page 97.

- 4 Drag-and-drop a portfolio from the **Portfolio** window to the **Portfolio** text box or select the extraction on which the report source is based from the **Extraction** drop-down list.

You can also specify a portfolio by entering the identifier of the portfolio into the text box beside the **Portfolio** text box.

- 5 Select the name of the saved set of columns from the **Set Of Column** drop-down list.
- 6 Define the date of the report in the **Processing Date** text box.
You can enter an absolute or relative date in the **Processing Date** text box. For example, specifying -1d generates the report for the day before the current date.
- 7 Click the **OK** button to save the report template.

Modifying Extractions

You can open the **Extraction properties** dialog box to modify a selected extraction by clicking the **Edit...** button under the **Extraction** drop-down list. For more information about this dialog box, see the *RISQUE Portfolio Management Guide*.

Note

Modified extractions are only available to the current report template.

Modifying Column Sets

You can open the **Configuration** dialog box to modify the selected column set by clicking the **Edit...** button under the **Set of Columns** drop-down list. For more information about this dialog box, see the *RISQUE Portfolio Management Guide*.

Note

Modified column sets are only available to the current report template

Configuring Portfolio Sources

You can configure the **Portfolio** report source to use audited or theoretical prices by setting parameters in the **risk.ini** file.

To configure the Reporting Module to load the audited versions of the values of deals from the date specified in the **Processing Date** text box, do the following:

- Set the `useAuditTrail` parameter to `true`.

To configure the Reporting Module to load the theoretical values saved in the **HISTORIQUE** table, do the following:

- Set the `useTheoreticals` parameter to `true`.

For more information about the Reporting Module parameters in the **risk.ini** file, see *Configuring the Reporting Module on page 12*.

Reviewing Data

To review the data included in the report, do the following:

- Click the **Preview Settings** button.
The **Settings preview** window is displayed. This window shows the portfolio view and column configurations included in the report.

Note

The **Drill Down Level** and **Processing Date** text boxes do not have an affect on the data displayed in the **Settings preview** window.

SCP

This section describes the **SCP** source. The **SCP** source includes data for cash and stock positions, as displayed in the **Securities and Cash Projections** window. For more information about this window, see the *Back Office User Guide*. This section contains the following:

- *SCP Source Data on page 102*
- *Defining SCP Sources on page 102*

SCP Source Data

Figure 3-23 shows the **Source Data** tab of the **SCP** report source:

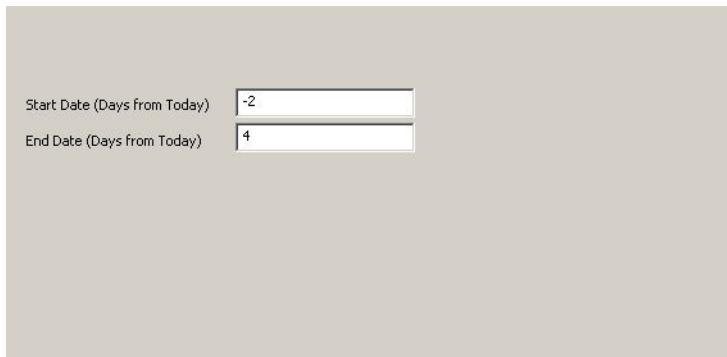


Figure 3-15 Source Data controls of the SCP source

Table 3-57 describes the controls on the **Source Data** tab:

Table 3-31 Controls on the Source Data Tab

Name	Description
Start Date	Defines the start date of the report in days from the current day. The default value is -2.
End Date	Defines the end date of the report in days from the current day. The default value is 4.

Defining SCP Sources

To add a **SCP** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **SCP** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **SCP** report source parameters. For more information about these parameters, see *SCP Source Data on page 102*.

- 4 Define the period of the report in the **Start Date** and **End Date** text boxes.
You can enter 0 for the current day and a negative value to indicate a date in the past.

- 5 Click the **OK** button to save the report template.

SQL

This section describes the **SQL** source. The **SQL** source enables you to include the results of an SQL query in your report. This section contains the following:

- *SQL Source Data on page 103*
- *Defining SQL Sources on page 104*

SQL Source Data

Figure 3-24 shows the **Source Data** tab of the **SQL** report source:

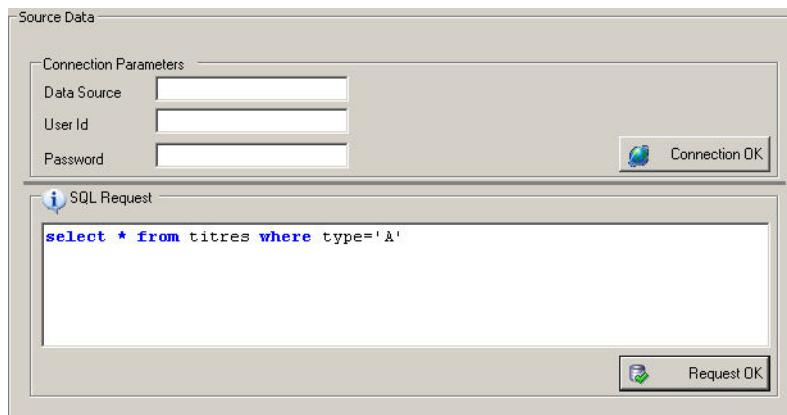


Figure 3-16 Source Data controls of the SQL source

The following sections describe the controls on the **Source Data** tab of the **SQL** report source:

- *Connection Parameters on page 104*
- *SQL Request on page 104*

Connection Parameters

Table 3-58 describes the controls in the **Connection Parameters** frame on the **Source Data** tab:

Table 3-32 Controls in the Connection Parameters Frame

Name	Description
User ID	Specifies the name of the database schema.
Password	Specifies the password for the database schema.
Data Source	Specifies the name of the database that contains the data that you want to retrieve.
Connection Test	Checks that the Connection Parameters are valid and RISQUE can connect to the database.

SQL Request

Table 3-59 describes the controls in the **SQL Request** frame on the **Source Data** tab:

Table 3-33 Controls in the SQL Request Frame

Name	Description
SQL Request	Defines the SQL query whose results you want to include in the report.
Test Request	Checks that the query in the SQL Request text box is valid. Note: If the request is not valid, you can display the error message by pointing your mouse over this button.

Defining SQL Sources

To add a **SQL** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.

A new row is added to the **Sources** list box.

- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **SQL** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **SQL** report source parameters. For more information about these parameters, see *SQL Source Data on page 103*.

- 4 Specify the details of the database schema in the **Connection Parameters** frame.

If you do not specify database details, the SQL query is performed on the database schema to which RISQUE is currently connected.

- 5 Enter the SQL query in the **SQL Request** text box.

Note Parts of this field can be bound to parameters of the report template. These parts are called ExtraFields. For more information, see *Defining ExtraFields on page 28*.

- 6 Click the **OK** button to save the report template.

Scenario

The **Scenario** source generates the results of an XML scenario to your report. Figure 3-25 shows the **Source Data** tab of the **Scenario** report source:

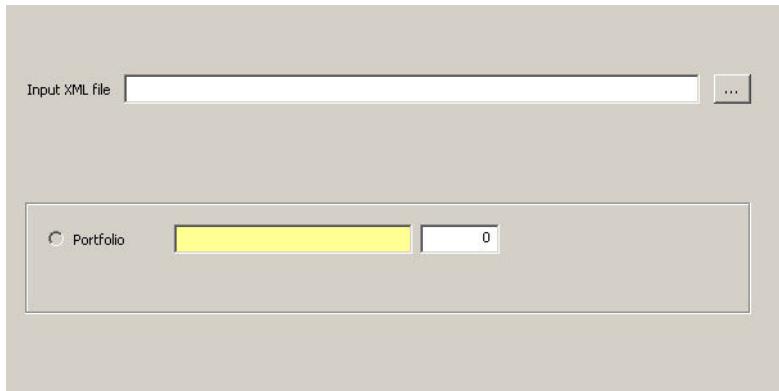


Figure 3-17 Source Data controls of the Scenario source

For more information about generating reports from XML scenarios, see *Chapter 5: Generating XML Analysis Reports*.

Securities Report

This section describes the **Securities Report** source. The **Securities Report** source enables you to include data from the Securities Report in your report. This section contains the following:

- *Securities Report Source Data on page 106*
- *Defining Securities Report Sources on page 108*

Securities Report Source Data

Figure 3-26 shows the **Source Data** tab of the **Securities Report** report source:

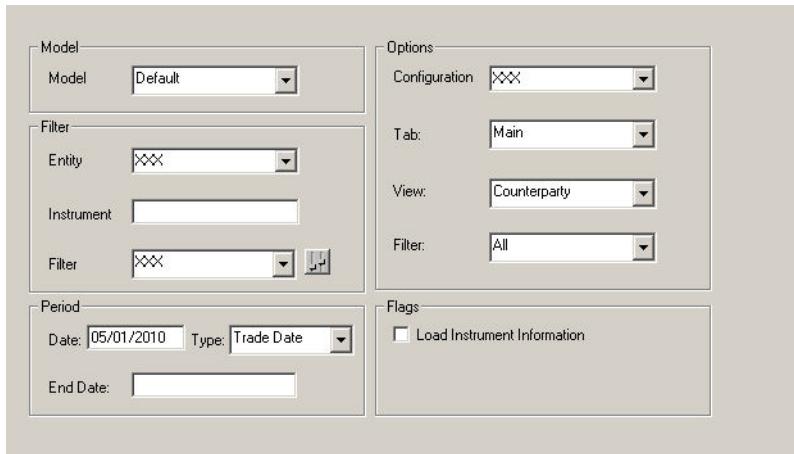


Figure 3-18 Source Data controls of the Securities Report source

The following sections describe the controls on the **Source Data** tab of the **Securities Report** report source:

- *Model on page 106*
- *Filter on page 106*
- *Period on page 107*
- *Options on page 107*
- *Flags on page 108*

Model

Table 3-60 describes the controls in the **Model** frame on the **Source Data** tab:

Table 3-34 Controls in the Model Frame

Name	Description
Model	Specifies a model for the Securities Report filter. The model controls the list of fields extracted from the database.

Filter

Table 3-59 describes the controls in the **Filter** frame on the **Source Data** tab:

Table 3-35 Controls in the Filter Frame (Sheet 1 of 2)

Name	Description
Entity	Filters the Securities Report by the selected entity.

Table 3-35 Controls in the Filter Frame (Sheet 2 of 2)

Name	Description
Instrument	Filters the Securities Report by the specified instrument.
Filter	Filters the Securities Report by a user-defined SQL filter.

Period

Table 3-59 describes the controls in the **Period** frame on the **Source Data** tab:

Table 3-36 Controls in the Period Frame

Name	Description
Date	Specifies the Securities Report date.
Type	Specifies the date type. The following options are available: <ul style="list-style-type: none"> • Trade Date • Value Date • Estimated Trade Date • Real Settlement Date
End Date	Specifies the end date of the report in days from the current day. Enter 0 for the current day and a negative value to indicate a date in the past.

Options

Table 3-63 describes the controls in the **Options** frame on the **Source Data** tab:

Table 3-37 Controls in the Options Frame (Sheet 1 of 2)

Name	Description
Configuration	Specifies the saved set of columns to include in the report.
Tab	Specifies which tab in the Securities Report is included in the report. The following options are available: <ul style="list-style-type: none"> • Main • Explanation • Projection

Table 3-37 Controls in the Options Frame (Sheet 2 of 2)

Name	Description
View	Specifies the type of Securities Report view to be included in the report. The following options are available: <ul style="list-style-type: none"> • Flat • Portfolio • Portfolio (Top)
Filter	Specifies the type of Securities Report filter to be included in the report. The following options are available: <ul style="list-style-type: none"> • All • Short • Short Books

Flags

Table 3-64 describes the controls in the **Flags** frame on the **Source Data** tab:

Table 3-38 Controls in the Flags Frame

Name	Description
Load Instrument Information	Specifies if instrument information is displayed only if the instrument is loaded. The following options are available: <ul style="list-style-type: none"> • Selected — instrument information is loaded and included in the report. • Cleared — if an instrument is not loaded, the instrument information is not included in the report.

Defining Securities Report Sources

To add a **Securities Report** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.

- 3 Select the **Securities Report** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Securities Report** report source parameters. For more information about these parameters, see *Securities Report Source Data on page 106*.

- 4 Specify the period of the report in the **Period** frame.
- 5 Select the report model from the **Model** drop-down list.
- 6 Specify the contents of the report by setting the drop-down lists in the **Options** frame.
- 7 Click the **OK** button to save the report template.

Filtering Data

You can filter the data generated in the report using the controls in the **Filters** frame.

To select criteria, do the following:

- 1 Select an entity to filter by from the **Entity** drop-down list.
- 2 Enter the reference of an instrument to filter by into the **Instrument** text box.
- 3 Select an SQL filter from in the **Filter** drop-down list.

Stock Loan and Repo

This section describes the **Stock Loan and Repo** source. The **Stock Loan and Repo** source includes stock loan and repo data in your report. This section contains the following:

- *Stock Loan and Repo Source Data on page 110*
- *Defining Stock Loan and Repo Sources on page 111*

Stock Loan and Repo Source Data

Figure 3-27 shows the **Source Data** tab of the **Stock Loan and Repo** report source:

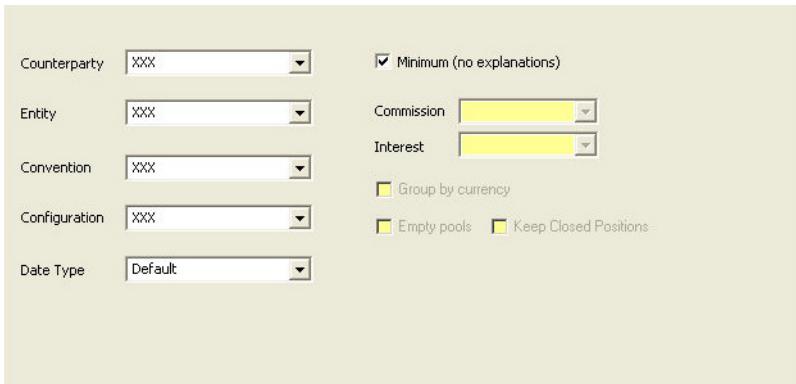


Figure 3-19 Source Data controls of the Stock Loan and Repo source

Table 3-65 describes the controls on the **Source Data** tab:

Table 3-39 Controls on the Source Data Tab (Sheet 1 of 2)

Name	Description
Counterparty	Specifies the counterparty of the stock loans included in the report.
Entity	Specifies the entity of the stock loans included in the report.
Convention	Specifies the convention of the stock loans included in the report.
Configuration	Specifies the saved set of columns included in the report.
Date Type	Specifies the type of the date. The following options are available: <ul style="list-style-type: none"> • Default • Value Date • Real Settlement Date
Minimum (no explanation)	Specifies if explanations or daily explanations are included in the report. The following options are available: <ul style="list-style-type: none"> • Selected — the Interest and commissions, Group by currency, and Empty pools check boxes are disabled. This is the default option. • Cleared — the Interest and commissions, Group by currency, and Empty pools check boxes are not disabled.

Table 3-39 Controls on the Source Data Tab (Sheet 2 of 2)

Name	Description
Interest and commissions	Specifies if interest and commissions are included in the report. The following options are available: <ul style="list-style-type: none"> Selected — interest and commissions are included in the report. Cleared — interest and commissions are not included in the report.
Group by currency	Specifies if cash per contract stock loans are grouped by currency. The following options are available: <ul style="list-style-type: none"> Selected — cash per contract stock loans are grouped by currency. Cleared — cash per contract stock loans are grouped by currency.
Empty pools	Specifies if nodes for pools that do not contain a position are included in the report. The following options are available: <ul style="list-style-type: none"> Selected — nodes for pools that do not contain a position are included in the report. Cleared — nodes for pools that do not contain a position are not included in the report.

Defining Stock Loan and Repo Sources

To add a **Stock Loan and Repo** report source to a report template, do the following:

- Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
- A new row is added to the **Sources** list box.
- Enter a name for the source in the **Name** column of the new row.
- Select the **Stock Loan and Repo** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Stock Loan and Repo** report source parameters. For more information about these parameters, see *Stock Loan and Repo Source Data on page 110*.

- Specify the counterparty, entity, and convention of the stock loans included in the report from the **Counterparty**, **Entity**, and **Convention** drop-down lists.
- Select the columns included in the report from the **Configuration** drop-down list.
- Click the **OK** button to save the report template.

Stock Loan and Repo Contract

This section describes the **Stock Loan and Repo Contract** source. The **Stock Loan and Repo** source includes stock loan and repo contract data in your report. This section contains the following:

- *Stock Loan and Repo Contract Source Data on page 112*
- *Defining Stock Loan and Repo Contract Sources on page 113*

Stock Loan and Repo Contract Source Data

Figure 3-28 shows the **Source Data** tab of the **Stock Loan and Repo Contract** report source:

The screenshot shows a user interface for defining report sources. It features a title bar at the top and a main content area below. In the content area, there are several input fields and dropdown menus arranged in two columns. The first column contains 'Position Id' (with value '0'), 'Counterparty' (with value 'XXX'), 'Entity' (with value 'XXX'), and 'Configuration' (with value 'XXX'). The second column contains 'Report Date' (empty), 'Date Type' (with value 'Default'), 'Commission' (with value 'None'), and 'Interest' (with value 'None'). The entire interface has a light beige background.

Figure 3-20 Source Data controls of the Stock Loan and Repo Contract source

Table 3-66 describes the controls on the **Source Data** tab:

Table 3-40 Controls on the Source Data Tab (Sheet 1 of 2)

Name	Description
Position Id	Specifies the identifier of the stock loan contract position.
Counterparty	Specifies the counterparty of the stock loans included in the report.
Entity	Specifies the entity of the stock loans included in the report.
Configuration	Specifies the saved set of columns included in the report.
Report Date	Specifies the contract report date.

Table 3-40 Controls on the Source Data Tab (Sheet 2 of 2)

Name	Description
Date Type	Specifies the type of the date. The following options are available: <ul style="list-style-type: none"> • Default • Use Provisional Date • Use Real Settlement Date • Use Settle Date Stock Loan Only
Commission	Specifies the commission included in the report. The following options are available: <ul style="list-style-type: none"> • None • Standard • Daily
Interest	Specifies the interest included in the report. The following options are available: <ul style="list-style-type: none"> • None • Standard • Daily

Defining Stock Loan and Repo Contract Sources

To add a **Stock Loan and Repo Contract** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
- A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
 - 3 Select the **Stock Loan and Repo Contract** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Stock Loan and Repo Contract** report source parameters. For more information about these parameters, see *Stock Loan and Repo Contract Source Data on page 112*.

- 4 Enter the identifier of the stock loan contract position in the **Position Id** text box.
- 5 Specify the counterparty and entity of the stock loans included in the report from the **Counterparty** and **Entity** drop-down lists.
- 6 Select the columns included in the report from the **Configuration** drop-down list.

- 7 Specify the date of the report in the **Report Date** text box.
- 8 Click the **OK** button to save the report template.

Text

The **Text** source generates defined text to your report. Figure 3-30 shows the **Source Data** tab of the **Text** report source:

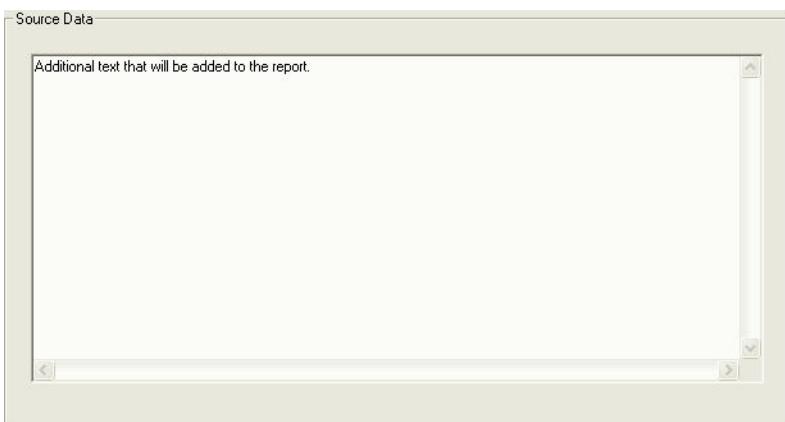


Figure 3-21 Source Data controls of the Text source

to generate it to your report

Enter text into the text box on the **Source Data** tab.

Note You can also use tokens, HTML, and ExtraFields in the source data text box. For more information about ExtraFields, see *Defining ExtraFields on page 28*.

Third Party

This section describes the **Third Party** source. The **Third Party** source includes information about defined third parties. This section contains the following:

- *Third Party Source Data on page 118*
- *Defining Third Party Sources on page 119*

Third Party Source Data

Figure 3-31 shows the **Source Data** tab of the **Third Party** report source:

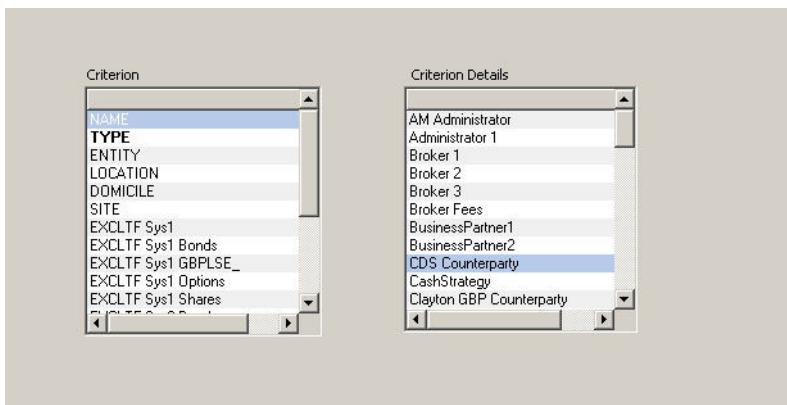


Figure 3-22 Source Data controls of the Third Party source

Table 3-70 describes the controls on the **Source Data** tab:

Table 3-41 Parameters of the Third Party Source

Name	Description
Criterion	Lists the criteria that can be used to filter the third parties included in the report.
Criterion Details	Lists the criteria that enable you to refine the criterion selected in the Criterion list box. When you select a group in the Criterion list, the possible values within that grouping are displayed in the Criterion details list.

Defining Third Party Sources

To add a **Third Party** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Third Party** value from the drop-down list in the **Type** column of the same row.
The **Source Data** tab displays the **Third Party** report source parameters. For more information about these parameters, see *Third Party Source Data on page 118*.
- 4 Click the **OK** button to save the report template.

Filtering Data

By default, details of all defined third parties are included in the report. You can filter the data generated in the report using the **Criterion** and **Criterion Details** list boxes.

To select criteria, do the following:

- 1 Select a criteria group in the **Criterion** list box.
- 2 Further refine the criterion by double-clicking one or more criterion in the **Criterion Details** list.

To select all values in the **Criterion Details** list double-click on the criteria in the **Criterion** list.

Trade

This section describes the **Trade** source. The **Trade** source includes data for deals that meet a set of criteria. This section contains the following:

- *Trade Data Source on page 120*
- *Defining Trade Sources on page 125*

Trade Data Source

The following sections describe the controls on the **Source Data** tab of the **Trade** source:

- *Portfolio on page 120*
- *Dates on page 120*
- *Instrument on page 121*
- *Parties on page 122*
- *Back-Office on page 123*
- *Portfolio Column Configuration on page 123*

Portfolio

The **Portfolio** tab enables you to restrict the content of the report to specific portfolio and sub-portfolios. Figure 3-23 shows the **Portfolio** tab:

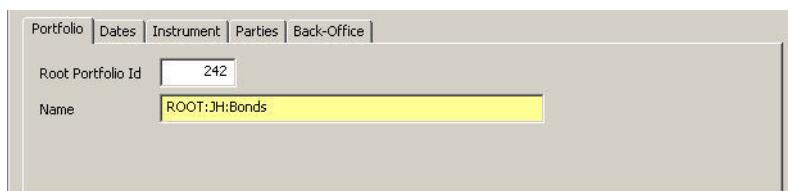


Figure 3-23 Portfolio tab of the Trade source

Table 3-71 describes the controls on the **Portfolio** tab:

Table 3-42 Controls on the Portfolio Tab

Name	Description
Root Portfolio Id	Defines the internal reference code of the portfolio included in the report. By default, this field is set to the 1, which is the root portfolio.
Name	Defines the name of the loaded portfolio included in the report.

Dates

The **Dates** tab enables you to specify the period of the report. Figure 3-33 shows the **Dates** tab:

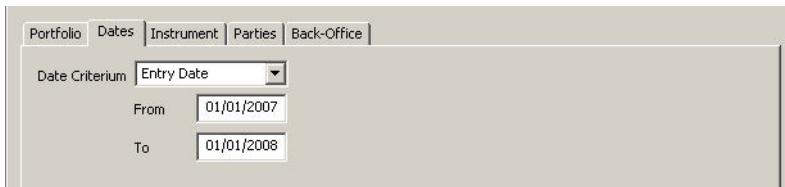


Figure 3-24 Dates tab of the Trade source

Table 3-72 describes the controls on the **Dates** tab:

Table 3-43 Controls on the Dates Tab

Name	Description
Date Criterium	Specifies the type of period defined by the From and To text boxes. The following options are available: <ul style="list-style-type: none"> • Entry Date • Negotiation Date • Payment Date • Settlement Date
From	Defines the first date of the period for which deals are generated in the report.
To	Defines the last date of the period for which deals are generated in the report.

Instrument

The **Instrument** tab enables you to only include deals on specific instruments or underlyings in the report. Figure 3-34 shows the **Instrument** tab:

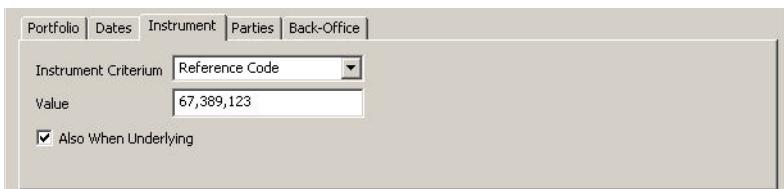


Figure 3-25 Instrument tab of the Trade source

Table 3-73 describes the controls on the **Instrument** tab:

Table 3-44 Controls on the Instrument Tab

Name	Description
Instrument Criterium	<p>Specifies the type of instrument data specified in the Value text box to refine the deals included in the report. The following options are available:</p> <ul style="list-style-type: none"> • Reference Code — only deals on instruments with the same external reference as that specified in the Value text box are included in the report. • Internal Code — only deals on instruments with the same internal code as that specified in the Value text box are included in the report. • Reference — only deals on instruments with the same reference as that specified in the Value text box are included in the report. • Name — only deals on instruments with the same name as that specified in the Value text box are included in the report. <p>The default value is Reference.</p>
Value	<p>Specifies the instruments included in the report. The type of data entered in the text box is defined by the Instrument Criterium drop-down list.</p> <p>Note: The value in this text box is case-sensitive.</p>
Also When Underlying	<p>Specifies if deals whose underlying match the criteria specified by the Instrument Criterium and Value controls are also included in the report. The following options are available:</p> <ul style="list-style-type: none"> • Selected — deals whose underlying match the criteria specified by the Instrument Criterium and Value controls are included in the report. • Cleared — deals whose underlying match the criteria specified by the Instrument Criterium and Value controls are not included in the report.

Parties

The **Parties** tab enables you to only include deals with specified third parties. Figure 3-35 shows the **Parties** tab:

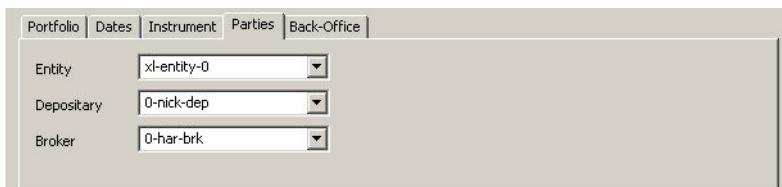


Figure 3-26 Parties tab of the Trade source

Table 3-74 describes the controls on the **Parties** tab:

Table 3-45 Controls on the Parties Tab of the Trade Source

Name	Description
Entity	Defines the entity of deals included in the report.
Depository	Defines the depository of deals included in the report.
Broker	Defines the broker of deals included in the report.

Back-Office

The **Back-Office** tab enables you to only include deals with specific back office statuses or business events. Figure 3-36 shows the **Back-Office** tab:



Figure 3-27 Back-Office tab of the Trade source

Table 3-75 describes the controls on the **Back-Office** tab:

Table 3-46 Controls on the Back-Office Tab of the Trade Source

Name	Description
Status Group	Defines the status of deals included in the report.
Business Event	Defines the business event of deals included in the report.

Portfolio Column Configuration

The portfolio columns generated to the report, and their order, are defined in the **Exported Columns** and **Group By** frames on the **Source Data** tab. Figure 3-37 shows these frames:



Figure 3-28 portfolio column configuration lists of the Trade source

Table 3-76 describes the controls in the **Exported Columns** frame on the **Source Data** tab:

Table 3-47 Controls in the Exported Columns Frame

Name	Description
Exported Columns	Defines the columns included in the report.
XML Column Names	<p>Determines the format of the column XML tags. The following options are available:</p> <ul style="list-style-type: none"> Selected — the names of the column XML tags are the same as the names of the columns. For example: <code><reporting:folio>Folio1</reporting:folio></code> Cleared — the name and datatype of the column are attributes of the column XML tag. For example: <code><reporting:column reporting:index="1" reporting:name="folio" reporting:type="String">Folio1</reporting:column></code>
All	Adds all available columns to the list box.
None	Removes all available columns from the list box.
Up	Moves the selected column up in the list box.
Down	Moves the selected column down in the list box.
-	Deletes the selected column from the list box.

Table 3-77 describes the controls in the **Group By** frame on the **Source Data** tab:

Table 3-48 Controls in the Group By Frame

Name	Description
Group By	Defines the hierarchical order in which the deals are displayed in the report.
All	Adds all available columns to the list box.
None	Removes all available columns from the list box.
Up	Moves the selected column up in the list box.
Down	Moves the selected column down in the list box.
-	Deletes the selected column from the list box.

Defining Trade Sources

To add a **Trade** report source to a report template, do the following:

- 1 Click the **Add** button on the **Sources** tab of the **Report Template** window of the report template.
A new row is added to the **Sources** list box.
- 2 Enter a name for the source in the **Name** column of the new row.
- 3 Select the **Trade** value from the drop-down list in the **Type** column of the same row.

The **Source Data** tab displays the **Trade** report source parameters. For more information about these parameters, see *Trade Data Source* on page 120.

- 4 To specify the portfolio containing the deals included in the report, drag-and-drop a portfolio from the **Portfolio** window into the **Name** text box of the **Portfolio** tab or enter the identifier of the portfolio in the **Root Portfolio Id** text box.
- 5 Specify the period of the report on the **Dates** tab.
- 6 Specify the values generated in the report in the **Exported Columns** list box.
- 7 Click the **OK** button to save the report template.

Filtering Data

You can further filter the deals included in the report using the **Instrument**, **Parties**, and **Back-Office** tabs.

To include deals on specific instruments, do the following:

- 1 Select the type of instrument data to filter deals with from the **Instrument Criterium** drop-down list on the **Instrument** tab.
- 2 Enter the instrument external reference, internal code, reference, or name in the **Value** text box.

Only deals on instruments that match the criteria specified in the **Instrument Criterium** and **Value** controls are included in the report.

To include deals with specific third parties, do the following:

- Select the appropriate values from the **Entity**, **Depository**, or **Broker** drop-down lists on the **Parties** tab.
Only deals with the third parties specified are included in the report.

To include deals with a specific back office status or event, do the following:

- Select the appropriate values from the **Status Group** or **Business Event** drop-down lists on the **Back-Office** tab.
Only deals with the back office status or event specified are included in the report.

Grouping Column Values

To group the data in the report by one or more column values, do the following:

- Select the names of the columns in the **Group By** list box.

Chapter 4 Generating Reports

This chapter describes how to generate reports based on the defined report templates. It contains the following:

- *Generating Reports from the Report Template Manager on page 97*
- *Processing Reports in Bulk on page 98*
 - *Defining Report Templates for Bulk Generation on page 98*
 - *Generating Reports in Bulk on page 99*
- *Generating On-Demand Reports on page 99*
 - *Generating On-Demand Reports from the Report Template Manager on page 100*
 - *Generating On-Demand Reports from a VALUE Window on page 100*
 - *Generating On-Demand Reports in Bulk on page 102*

Generating Reports from the Report Template Manager

The **Report Template Manager** window displays all of the defined report templates. For more information about this window, see *Managing Report Templates on page 17*.

To generate a report from the **Report Template Manager** window, do the following:

- 1 Select the template in the **Name** list box of the **Report Template Manager** window.
- 2 Click the **Process** button.

The report is generated based on the format, content, and date defined in the template.

Note To view a preview of the report before you generate it, select the report template in the **Name** list box and click the **Preview** button.

If the report template generates a PDF document, the Reporting Module calls the FOP processor. When the FOP processor is launched, a DOS window displays the progress of the processor. For more information about FOP, see *Installing and Configuring FOP on page 14*.

Processing Reports in Bulk

This section describes how to define and generate reports in bulk. It contains the following:

- *Defining Report Templates for Bulk Generation on page 98*
- *Generating Reports in Bulk on page 99*

Defining Report Templates for Bulk Generation

To define report templates to be processed in bulk, do the following:

- Define the template reports in the [REPORTING] section of the `risk.ini` file, as follows:

```
[REPORTING]
count = 3
name_0 = ReportTemplateName1
name_1 = ReportTemplateName2
name_2 = ReportTemplateName3
```

By default, reports defined in the `risk.ini` file are generated based on the parameters defined in the **Report Template** window. However, you can also set the following parameters in the `risk.ini` file:

- `outPutdirectory` — specifies the directory in which the report is saved.
- `outPutFileName` — specifies the file name of the report.
- `transformationFileFullName` — the Crystal Report or XSL style sheet of the report.

To set one or more of these parameters, do the following:

- 1 Create a section called `REPORTING_PARAMETER_ReportTemplateName`.
- 2 Set the values of the parameters in this section.

For example:

```
[REPORTING]
count = 1
name_0 = RM_BATCH_R1

[REPORTING_PARAMETER_RM_BATCH_R1]
outPutdirectory = c:\ 
outPutfileName = report1.xml
transformationFileFullName = c:\RptsFolders\MyRpt.rpt
```

Generating Reports in Bulk

To generate the reports defined in the `risk.ini` file, do one of the following:

- Click the **Report Processing** command on the **Data** menu.
- Run the following command from the command line:

```
SphRisque.exe -Umanager -S'Report Processing':':0
```

Note

For more information about setting on-demand parameters in the `risk.ini` file or on the command line, see *Generating On-Demand Reports in Bulk* on page 102.

Generating On-Demand Reports

This section describes the generation of on-demand reports. On-demand reporting enables you to define one or more specified parameters of a source of a report template when you generate the report. For more information about defining a report template for on-demand reporting, see *Creating On-Demand Reports* on page 24. This section contains the following:

- *Generating On-Demand Reports from the Report Template Manager* on page 100
- *Generating On-Demand Reports from a VALUE Window* on page 100
- *Generating On-Demand Reports in Bulk* on page 102

Generating On-Demand Reports from the Report Template Manager

If you generate an on-demand report from the **Report Template Manager** dialog, as described in *Generating Reports from the Report Template Manager on page 97*, the Reporting Module displays a dialog requesting a value for each of the parameters of the template, as shown in figure 4-1:



Figure 4-1 Set Value dialog

The default value in the **Set Value** dialog is the value defined on the **Source Data** tab of the report template.

Generating On-Demand Reports from a RISQUE Window

You can generate an on-demand report with a parameter linked to data in the **Portfolio**, **Third Party**, **Account Entities** or instrument list windows, using a context menu in the linked window. For more information about linking parameters to data in a RISQUE window, see *Binding Report Template Parameters to VALUE windows on page 26*.

User Guide

To generate a report based on a report template with a parameter linked to a RISQUE window, do the following:

- 1 Right-click an item in the linked window and click the **Available Reports** command on the context menu.
- 2 Click the name of the report on the **Available Reports** menu, as shown in figure 4-2:

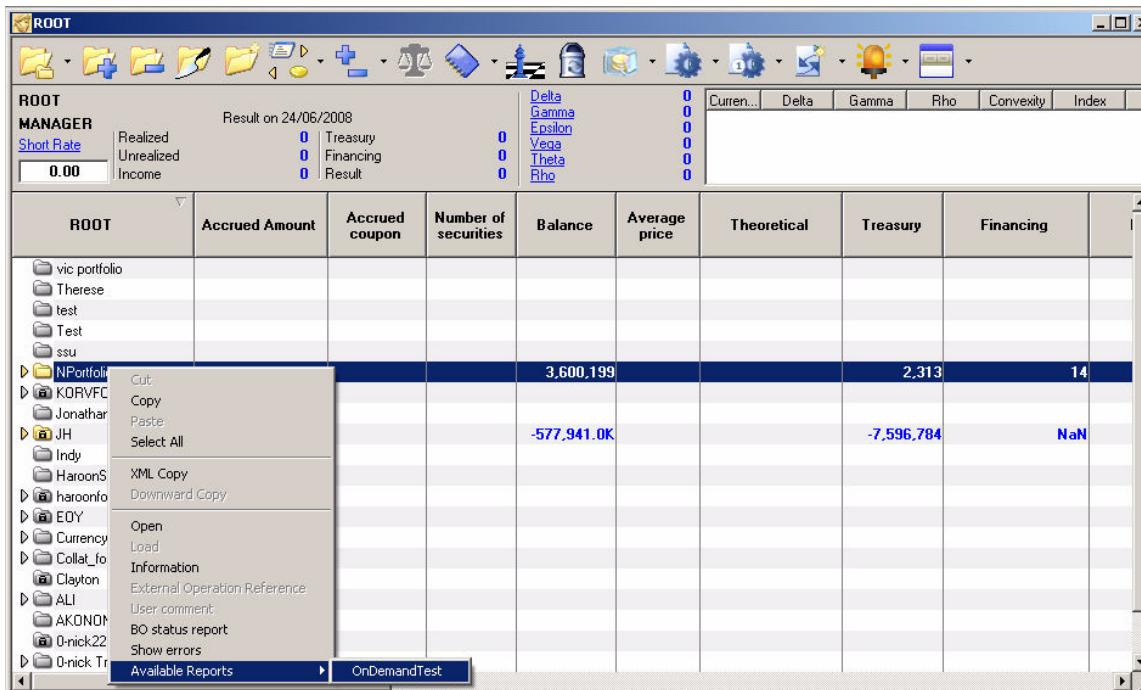


Figure 4-2 Available Reports Menu

For example, in figure 4-2, if the **TextReport** report template contains a parameter linked to FOLIO_ID, the report source control linked to that parameter is set to **NPortfolio**. If the **TextReport** report template contains other parameters that are not linked to the **Portfolio** window, the Reporting Module displays a dialog requesting a value for those parameters, as shown in figure 4-3:



Figure 4-3 Set Value dialog

Generating On-Demand Reports in Bulk

This section describes how to set the parameters of on-demand reports generated in bulk. It contains the following:

- *Setting Parameters in the risk.ini File on page 102*
- *Setting Parameters from the Command Line on page 102*

Setting Parameters in the risk.ini File

To define values for on-demand parameters in the `risk.ini` file do the following:

- 1 Ensure the report template is defined in the [REPORTING] section. For more information, see *Processing Reports in Bulk on page 98*.
- 2 Create a section called `REPORTING_PARAMETER_ReportTemplateName`.
- 3 Set the `count` parameter to the number of on-demand parameters of the template defined in the `risk.ini` file.
- 4 Set the value of the on-demand parameters.

For example:

```
[REPORTING]
count = 1
name_0 = RM_BATCH_R1

[REPORTING_PARAMETER_RM_BATCH_R1]
count = 3
parameter_0 = START:01/01/2000
parameter_1 = END:01/01/2008
parameter_2 = INSTRUMENT:67121124
outPutdirectory = c:\ 
outPutFileName = report1.xml
```

Setting Parameters from the Command Line

To define values for on-demand parameters in a batch file or on the command line, specify the following arguments:

- report name
- parameter count
- parameter values

For example:

```
SphRisque.exe -REPORTINGcount 1 -REPORTINGname_0 RM_BATCH_R1  
-REPORTING_PARAMETER_RM_BATCH_R1 3  
-REPORTING_PARAMETER_RM_BATCH_R1parameter_0 START:01/01/2000  
-REPORTING_PARAMETER_RM_BATCH_R1parameter_1 END:01/01/2008  
-REPORTING_PARAMETER_RM_BATCH_R1parameter_2 INSTRUMENT:67121124 -S'Report  
Processing':':0  
-REPORTING_PARAMETER_ReportBcount 1  
-REPORTING_PARAMETER_ReportBparameter_0 Param_0:super_Texte_From_iniFileV4  
-S'Report Processing':':0
```


Chapter 5 Generating XML Analysis Reports

This chapter describes how to perform portfolio analyses using XML input files and the Reporting Module. The Reporting Module allows you to perform several analyses simultaneously using a report template. This chapter contains the following sections:

- *Launching Analyses from the Reporting Module on page 105*
- *Generating XML on page 107*
- *Creating Input Files on page 110*

For more information about the contents of RISQUE analyses, see the *RISQUE Portfolio Management Guide*.

Launching Analyses from the Reporting Module

To perform an analysis using the Reporting Module, do the following:

- 1 Click the **Report Management** command on the **Data** menu.
- 2 Click **New** in the **Report Template Manager** dialog.

The **Report Template** window is displayed.

- 3 Select **XmI Only** value from the **Output Mode** drop-down list.
- 4 Add a new source to the **Sources** list, using the **Add** button.
- 5 Select the **Scenario** value in the **Source Type** column.

The **Source Data** tab is populated with the **Input XML File** field and a **Browse** button.

- 6 Browse to the location of your XML Input file and click **OK**.
- 7 Repeat the steps above as often as necessary.

Reports are run either by batch, using the **Process** button of the **Report Management** dialog, or using the **Reports Processing** menu item of the **Data** menu. For more information about batch mode, see *Batch Mode on page 107*.

Figure 5-1 shows the **Scenario** source in the **Report Template** window:

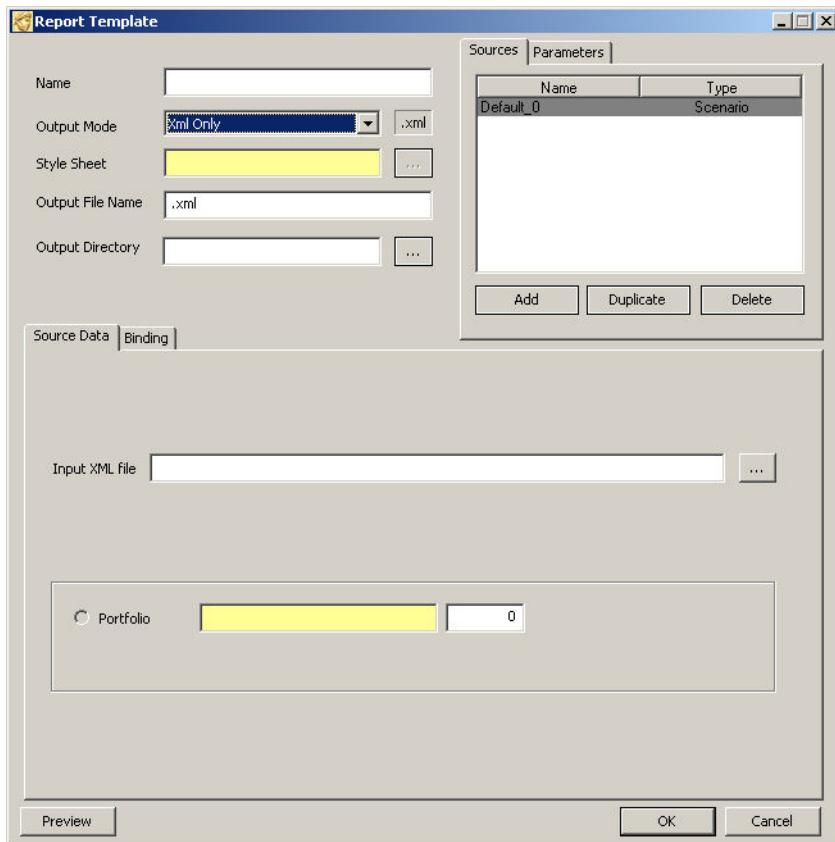


Figure 5-1 Report Template for XML Scenario

Global Preferences

Table 5-1 describes the global preferences, defined in the `RISKPREF` database table, that specify how the XML output is treated:

Table 5-1 XML Scenario Global Preferences (Sheet 1 of 2)

RISKPREF	Description
<code>XML_SCENARIO_SHOW_REPORT</code>	Shows the XML output if not null.
<code>XML_SCENARIO_SAVE_IN_FILE</code>	Opens a Save as... dialog to define the path of the output file if not null. Otherwise, the analysis is executed and the results are displayed in the usual way, even if <code>XML_SCENARIO_SHOW_REPORT</code> is null.

Table 5-1 XML Scenario Global Preferences (Sheet 2 of 2)

RISKPREF	Description
XML_SCENARIO_RESULTS_PRECISION	The results are reported if and only if they are greater than the value defined here. This is the maximum number of decimals in the results. The default value is 10.

Batch Mode

You can run the XML analyses in batch mode, using the following command:

```
-SX:'[xmlfile_path]'
```

Example

For example:

```
SphRisque.exe -Umanager -SX:'D:\XMLScenario\Inputs\VolMatrix.xml'
```

The analysis results are written to the XML output file, if an output file is defined in the input file, and, for some analyses, to the database. You can specify multiple instances of -SX.

The following analyses are written to the database:

- Risk Matrix — SCENARIO_RESULTS_MATRIX
- Volmatrix/maturity — SCENARIO_RESULTS
- Strike/maturity — SCENARIO_RESULTS_STRIKE_MATRIX

Generating XML

This section describes the XML input files. It contains the following sections:

- *XML Input File Structure on page 108*
- *Generating XML from VALUE on page 110*
- *Creating Input Files on page 110*

XML Input File Structure

The XML input file must contain the following:

- Perimeter — defines the portfolio or extraction on which the analyses is performed.
For more information, see *Perimeter on page 108*.
- Parameters — the XML representation of the analysis parameters.
For more information, see *Parameters on page 109*.

Perimeter

The perimeter of the analysis defines the following:

- The type of portfolio or extraction on which the analyses is performed.
- The underlying of the portfolio. This element is composed of the following:
 - The internal code.
 - The reference. There can be several instances of this depending on how many external references include it.
- The identifier of the portfolio.

Example

The following shows an example perimeter of the XML input file for the **Risk matrix** analysis. The analysis is performed on the root portfolio, indicated by the portfolio identifier 1, using the SOTXX50E instrument as the underlying of the portfolio. The internal code of the SOTXX50E instrument is 67201209.

```
<scenario:perimeter>
  <scenario:portfolio xsi:type="folio:StandardPortfolio">
    <folio:underlyer>
      <instrument:sophis>67201209</instrument:sophis>
      <instrument:reference instrument:modifiable="UniquePriority"
instrument:name="ExtRef1">STOXX50E</instrument:reference>
      <instrument:reference instrument:modifiable="UniquePriority"
instrument:name="ExtRef2">STOXX50E</instrument:reference>
    </folio:underlyer>
    <folio:id>1</folio:id>
  </scenario:portfolio>
</scenario:perimeter>
```

Example

The following shows an example perimeter of the XML for the **Risk matrix** analysis. The analysis is performed on a criteria extraction named RM Extraction.

```
<scenario:perimeter>
    <scenario:extraction xsi:type="folio:Criteria">
        <folio:name>RM Extraction</folio:name>
        <folio:filteredDeals>NotLoaded</folio:filteredDeals>
        <folio:criteriumList folio:filterUndefined="false"
folio:hierarchic="true" folio:includeAllPortfolios="false"
folio:keepPositionID="false" folio:lookthrough="0" folio:unique="false">
            <folio:criterium>Portfolio name</folio:criterium>
        </folio:criteriumList>
        <folio:folders folio:excludeEntryPoint="false">
            <folio:folder xsi:type="folio:StandardPortfolio">
                <folio:underlyer>
                    <instrument:sophis>67117987</instrument:sophis>
                </folio:underlyer>
                <folio:id>29928</folio:id>
            </folio:folder>
        </folio:folders>
    </scenario:extraction>
    <scenario:portfolio xsi:type="folio:CriteriaPortfolio">
        <folio:underlyer>
            <instrument:sophis>67117987</instrument:sophis>
        </folio:underlyer>
        <folio:criteria folio:id="0" xsi:type="folio:CriteriaLong" />
    </scenario:portfolio>
</scenario:perimeter>
```

Parameters

The parameters for each analysis are different and are described in their respective sections. For more information about the parameters for each analysis, see *Creating Input Files on page 110*.

The following parameters can be defined for all analyses:

- Type — the type of the analysis. For example, the following defines the analysis as the Risk Matrix:

```
<scenario:parameters xsi:type="scenario:Riskmatrix">
```

- Date — the date of the analysis. This can be defined as the absolute date or a relative date. For example, the following defines the date of the analysis as the 20th of December 2009:

```
<scenario:date>
    <scenario:absoluteDate>2009-12-20</scenario:absoluteDate>
</scenario:date>
```

Note

The default date, if no maturities are specified, is 1904-01-01 for the **Risk matrix** and **Worst Case** analyses.

- Calculation mode — the following values specify the calculation method used:
 - Distributed — analysis calculations are performed using the Calculation Server.
 - Local — analysis calculations are performed locally.
 - calculationMode not set — the preferences defined for the user specify if calculations are performed locally or using the Calculation Server.

For example, the following specifies that calculations are performed using Calculation Server:

```
<scenario:calculationMode>Distributed</scenario:calculationMode>
```

Generating XML from RISQUE

You can generate the XML representation of an analysis using RISQUE. This generates an XML file containing the perimeter and the parameters.

To generate XML directly from a analysis, do the following:

- Press CTRL+SHIFT and click on the supported analysis in the **Analysis** menu. The analysis runs and the generated XML, containing the parameters used to run the analysis and the results, is stored in the clipboard.

Note

If `XML_SCENARIO_SHOW_REPORT` is set to anything other than null, the XML is also displayed in a window within RISQUE.

Creating Input Files

This section describes the parameters necessary to create XML Input files to run each of the supported analyses. The following analyses are supported by the Reporting Module:

- *IR Hedge on page 111*
- *Credit Hedge on page 124*
- *Risk Matrix on page 132*
- *Vega analyses on page 135*
- *Stress Test on page 139*
- *Crossed Greeks on page 139*
- *Detailed Correlation/Maturity on page 139*
- *Epsilon/Maturity on page 141*
- *FXVolMatrix/Maturity on page 142*
- *Repo/Maturity on page 143*
- *Strike/Maturity on page 144*
- *Vol Matrix/Maturity on page 146*
- *Worst Case on page 148*

- *ZC Rho/Maturity on page 149*
- *Vega Maturity/Spot on page 151*

IR Hedge

The following **IR Hedge** analyses are supported:

- *Zero coupon on page 111*
- *Delta Breakdown on page 113*
- *Delta Forward on page 115*
- *Delta Reset on page 117*
- *Delta Swap on page 118*
- *Vega Cap on page 119*
- *Vega Caplet on page 121*
- *Vega Swaption on page 122*

Zero coupon

This analysis shifts the zero coupon rates of the selected curve family and displays the P&L variation by instrument and maturity.

Table 5-2 lists the parameters that you can set in the XML input file:

Table 5-2 IR Hedge-Zero Coupon Parameters (Sheet 1 of 2)

Name	Description
currency	The default value is the currencies of the perimeter.
yieldCurve	The default value is the families of the selected currencies.
maturity	<p>The default values are defined by the model selected in the Rho drop-down list of the Grids for Bucket Analysis frame of the Rho tab of the Preferences dialog box.</p> <p>If no template is defined in the preferences, the maturity list of the yield curve is used.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>
shapeOfVariation	<p>The default value is defined by the Shape of Variation for IR Delta Evaluation drop-down list on the Rho tab of the Preferences dialog box. The following options are available:</p> <ul style="list-style-type: none"> • normal • triangular • rectangular

Table 5-2 IR Hedge-Zero Coupon Parameters (Sheet 2 of 2)

Name	Description
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
iRDeltaUnit	The default value is defined by the IR Delta Unit text box on the Rho tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeDeltaZeroCoupon">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Delta Zero Coupon</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>787</scenario:id><scenario:name>EONIA</scenario:name>
        <scenario:family>EONIA</scenario:family>
        <scenario:currency>EUR</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.0100000000000000</scenario:bump>
    <scenario:shapeOfVariation>Normal</scenario:shapeOfVariation>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>2</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:iRDeltaUnit>1.000000000000000</scenario:iRDeltaUnit>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Actuarial</scenario:yieldCalculationMode>
</scenario:parameters>
```

Delta Breakdown

This analysis calculates the number of instruments needed to hedge the position based on a specified list of hedging instruments. The hedging instrument list is defined at the currency level.

Table 5-3 lists the parameters that you can set in the XML input file:

Table 5-3 IR Hedge Delta Breakdown Parameters

Name	Description
currency	The default value is the currencies of the perimeter.
hedgingList	The default value is the breakdown of each selected currency.
maturity	<p>The default values are defined by the model selected in the Rho drop-down list in the Grids for Bucket Analysis frame on the Rho tab of the Preferences dialog box.</p> <p>If no template is defined in the preferences, the maturity list of the yield curve is used.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>
shapeOfVariation	The default value is defined by the Shape of Variation for IR Delta Evaluation drop-down list on the Rho tab of the Preferences dialog box.
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
iRDeltaUnit	The default value is defined by the IR Delta Unit text box on the Rho tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.

Important

The shape of variation cannot be altered. It is always triangular.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:IRHedgeDeltaBreakdown">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Delta Breakdown</scenario:scenarioName>
    <scenario:currency>EUR</scenario:currency>
    <scenario:bump>0.0100000000000000</scenario:bump>
    <scenario:shapeOfVariation>Normal</scenario:shapeOfVariation>
    <scenario:maturity>
        <scenario:absoluteDate>2010-04-12</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:iRDeltaUnit>1.000000000000000</scenario:iRDeltaUnit>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Actuarial</scenario:yieldCalculationMode>
    <scenario:hedgingList>BOBL</scenario:hedgingList>
    <scenario:hedgingInstrument>
        <instrument:sophis>67375079</instrument:sophis>
        <instrument:reference instrument:modifiable="UniquePriority" instrument:name="HedgingList1">FUT BOBL</instrument:reference>
    </scenario:hedgingInstrument>
</scenario:parameters>
```

Delta Forward

This analysis is generated by bumping the term structure of forward rates of a monetary interest rate index.

Table 5-4 lists the parameters that you can set in the XML input file:

Table 5-4 IR Hedge Delta Forward Parameters (Sheet 1 of 2)

Name	Description
currency	The default value is the currencies of the perimeter.
interestRateIndex	The default value is the interest rate indexes of the selected currencies
maturity	<p>The default values are defined by the model selected in the Rho drop-down list in the Grids for Bucket Analysis frame on the Rho tab of the Preferences dialog box.</p> <p>If no template is defined in the preferences, the maturity list of the yield curve is used.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>
shapeOfVariation	The default value is defined by the Shape of Variation for IR Delta Evaluation drop-down list on the Rho tab of the Preferences dialog box.

Table 5-4 IR Hedge Delta Forward Parameters (Sheet 2 of 2)

Name	Description
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
iRDeltaUnit	The default value is defined by the IR Delta Unit text box of the Rho tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the Zero Coupon drop-down list on the Rho tab of the RISQUE Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the RISQUE Preferences dialog box.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeDeltaForward">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Delta Forward</scenario:scenarioName>
    <scenario:maturity>
        <scenario:absoluteDate>2008-04-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2008-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2009-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2011-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-12-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2015-06-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:interestRateIndex>
        <instrument:sophis>67375092</instrument:sophis>
        <instrument:reference instrument:modifiable="UniquePriority"
instrument:name="Ref1">EUR CMS 10y</instrument:reference>
    </scenario:interestRateIndex>
    <scenario:dayCountBasis>30/360</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Linear</scenario:yieldCalculationMode>
    <scenario:bump>0.0100000000000000</scenario:bump>
    <scenario:shapeOfVariation>Normal</scenario:shapeOfVariation>
    <scenario:iRDeltaUnit>1.000000000000000</scenario:iRDeltaUnit>
</scenario:parameters>
```

Delta Reset

This analysis is generated by changing the forward rate keeping the basic yield curve for discounting.

The XML parameters are the same parameters as those of the IR Hedge Delta Zero Coupon analysis. For more information, see *Zero coupon on page 111*.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeDeltaReset">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Delta Reset</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>787</scenario:id><scenario:name>EONIA</scenario:name>
        <scenario:family>EONIA</scenario:family>
        <scenario:currency>EUR</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.0100000000000000</scenario:bump>
    <scenario:shapeOfVariation>Normal</scenario:shapeOfVariation>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>2</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>4</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
<scenario:iRDeltaUnit>1.000000000000000</scenario:iRDeltaUnit>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
<scenario:yieldCalculationMode>Actuarial</scenario:yieldCalculationMode>
</scenario:parameters>

```

Delta Swap

This analysis is similar to the Zero Coupon analysis, but the bumped instruments are interest rate futures and swaps.

Table 5-5 lists the parameters that you can set in the XML input file:

Table 5-5 IR Hedge Delta Swap Parameters

Name	Description
currency	The default value is the currencies of the perimeter.
yieldCurve	The default value is the families of the selected currencies.
maturity	The default value is defined by the Rho drop-down list in the Grids for Bucket Analysis frame on the Rho tab of the Preferences dialog box.
shapeOfVariation	The default value is defined by the Shape of Variation for IR Delta Evaluation drop-down list on the Rho tab of the Preferences dialog box.
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
iRDeltaUnit	The default value is defined by the IR Delta Unit text box on the Rho tab of the Preferences dialog box.
computationMode	Specifies if the calculation mode is plot or progressive.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:IRHedgeDeltaSwap">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Delta Swap</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>787</scenario:id>
        <scenario:name>EONIA</scenario:name>
        <scenario:family>EONIA</scenario:family>
        <scenario:currency>EUR</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.0100000000000000</scenario:bump>
    <scenario:shapeOfVariation>Normal</scenario:shapeOfVariation>
    <scenario:iRDeltaUnit>1.000000000000000</scenario:iRDeltaUnit>
    <scenario:computationMode>By Plot</scenario:computationMode>
</scenario:parameters>
```

Vega Cap

This analysis displays the sensitivity to a cap volatility matrix based on a list of maturities and strikes.

Table 5-6 lists the parameters that you can set in the XML input file:

Table 5-6 IR Hedge Vega Cap Parameters

Name	Description
currency	The default value is the currencies of the perimeter.
yieldCurve	The default value is the families of the selected currencies.
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
yieldCalculationMode	Defined in the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
computationMode	By plot or Specifies if the calculation mode is plot or progressive.
maturityOption	The dates of the vega option grid.
maturitySwap	The dates of the vega swap grid.
progressiveMode	Specifies if the progressive computation is by option or by tenor.
bySwap	Specifies if the values are displayed according to the swap instruments.
smileBumped	Specifies if the smile value is bumped.
resultInAnalysisCurrency	Specifies if the results are calculated in the currency specified for the analysis.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeVegaCap">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Vega Cap</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>313</scenario:id>
        <scenario:name>Swap Curve</scenario:name>
        <scenario:family>Swap</scenario:family>
        <scenario:currency>AUD</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.000100000000</scenario:bump>
    <scenario:maturityOption>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturityOption>
    <scenario:maturitySwap>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturitySwap>
    <scenario:maturitySwap>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturitySwap>
    <scenario:progressiveMode>false</scenario:progressiveMode>
    <scenario:bySwap>false</scenario:bySwap>
    <scenario:smileBumped>false</scenario:smileBumped>
    <scenario:resultInAnalysisCurrency>false
    </scenario:resultInAnalysisCurrency>
</scenario:parameters>

```

Vega Caplet

This analysis displays the sensitivity to a caplet volatility matrix based on a list of maturities and strikes.

The XML parameters are the same parameters as those of the **IR Hedge** vega cap analysis. For more information, see *Vega Cap* on page 119.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeVegaCaplet">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Vega Caplet</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>313</scenario:id>
        <scenario:name>Swap Curve</scenario:name>
        <scenario:family>Swap</scenario:family>
        <scenario:currency>AUD</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.000100000000</scenario:bump>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-02-28</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-03-30</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-04-30</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-05-31</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-07-02</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-08-01</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:progressiveMode>true</scenario:progressiveMode>
    <scenario:bySwap>false</scenario:bySwap>
    <scenario:smileBumped>false</scenario:smileBumped>
    <scenario:resultInAnalysisCurrency>true
    </scenario:resultInAnalysisCurrency>
</scenario:parameters>
```

Vega Swaption

This analysis displays the sensitivity to a swaption volatility matrix based on a list of maturities and strikes.

Table 5-7 lists the parameters that you can set in the XML input file:

Table 5-7 IR Hedge Vega Swaption Parameters (Sheet 1 of 2)

Name	Description
yieldCurve	The default value is the families of the selected currencies.

Table 5-7 IR Hedge Vega Swaption Parameters (Sheet 2 of 2)

Name	Description
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
computationMode	Specifies if the calculation mode is plot or progressive.
maturityOption	The default value is defined by the Vega Option Grid drop-down list.
maturitySwap	The default value is defined by the Vega Swap Grid drop-down list.
progressiveMode	Specifies if the progressive computation is by option or by tenor.
bySwap	Specifies if the values are displayed according to the swap instruments.
smileBumped	Specifies if the smile value is bumped.
resultInAnalysisCurrency	Specifies if the results are calculated in the currency specified for the analysis.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:IRHedgeVegaSwaption">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>IR Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Vega Swaption</scenario:scenarioName>
    <scenario:yieldCurve>
        <scenario:id>313</scenario:id>
        <scenario:name>Swap Curve</scenario:name>
        <scenario:family>Swap</scenario:family>
        <scenario:currency>AUD</scenario:currency>
    </scenario:yieldCurve>
    <scenario:bump>0.000100000000</scenario:bump>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-02-28</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-03-30</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-04-30</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-05-31</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-07-02</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturityOption>
        <scenario:absoluteDate>2007-08-01</scenario:absoluteDate>
    </scenario:maturityOption>
    <scenario:maturitySwap>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturitySwap>
    <scenario:progressiveMode>true</scenario:progressiveMode>
    <scenario:bySwap>false</scenario:bySwap>
    <scenario:smileBumped>false</scenario:smileBumped>
    <scenario:resultInAnalysisCurrency>true
    </scenario:resultInAnalysisCurrency>
</scenario:parameters>

```

Credit Hedge

The following **Credit Hedge** analyses are supported:

- *Zero Coupon on page 125*
- *Market on page 126*

- *Recovery Rate on page 127*
- *Total Loss on page 128*
- *Hedging on page 129*
- *Credit optimization on page 132*

Zero Coupon

This analysis is generated by changing the risky zero coupon rates.

Table 5-8 lists the parameters that you can set in the XML input file:

Table 5-8 Credit Hedge Zero Coupon Parameters

Name	Default Value
bump	The default value is defined by the Credit Risk Bump Size text box on the Credit tab of the Preferences dialog box.
shapeOfVariation	The default value is defined by the Shape of Variation for Credit Delta Evaluation drop-down list on the Credit tab of the Preferences dialog box.
maturity	<p>The default values are defined by the Bucket Analysis Grid text box on the Credit tab of the Preferences dialog box.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>
useMultiplicativeBump	The default value is defined by the Use Multiplicative Bump check box on the Credit tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the first Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:CreditHedgeZeroCoupon">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>Credit Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Zero Coupon</scenario:scenarioName>
    <scenario:maturity>
        <scenario:absoluteDate>2008-04-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2008-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2009-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2011-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-12-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2015-06-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:bump>0.0004200000000000</scenario:bump>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Continuous
    </scenario:yieldCalculationMode>
    <scenario:shapeOfVariation>Rectangle
    </scenario:shapeOfVariation>
    <scenario:useMultiplicativeBump>true
    </scenario:useMultiplicativeBump>
</scenario:parameters>
```

Market

This analysis is generated by changing the market plots of the CDS term structure of the issuer.

The XML parameters are the same parameters as those of the Credit Hedge Zero Coupon analysis. For more information, see *Zero Coupon* on page 125.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:CreditHedgeMarket">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>Credit Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Zero Coupon</scenario:scenarioName>
    <scenario:maturity>
        <scenario:absoluteDate>2008-04-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2008-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2009-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2011-10-18</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2010-12-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:absoluteDate>2015-06-20</scenario:absoluteDate>
    </scenario:maturity>
    <scenario:bump>0.0004200000000000</scenario:bump>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Continuous
    </scenario:yieldCalculationMode>
    <scenario:shapeOfVariation>Rectangle
    </scenario:shapeOfVariation>
    <scenario:useMultiplicativeBump>true
    </scenario:useMultiplicativeBump>
</scenario:parameters>

```

Recovery Rate

This analysis is generated by changing the recovery rates.

Table 5-9 lists the parameters that you can set in the XML input file:

Table 5-9 Credit Hedge Recovery Rate Parameters (Sheet 1 of 2)

Name	Default Value if Optional
bump	The default value is defined by the Credit Risk Bump Size text box on the Credit tab of the Preferences dialog box.

Table 5-9 Credit Hedge Recovery Rate Parameters (Sheet 2 of 2)

Name	Default Value if Optional
shapeOfVariation	The default value is defined by the Shape of Variation for Credit Delta Evaluation drop-down list on the Credit tab of the Preferences dialog box.
maturity	<p>The default values are defined by the Bucket Analysis Grid text box on the Credit tab of the Preferences dialog box.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>
useMultiplicativeBump	The default value is defined by the Use Multiplicative Bump check box on the Credit tab of the Preferences dialog box.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:CreditHedgeRecoveryRate">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:scenarioGroup>Credit Hedge</scenario:scenarioGroup>
  <scenario:scenarioName>Recovery Rate</scenario:scenarioName>
  <scenario:bump>0.0001000000000000</scenario:bump>
</scenario:parameters>
```

Total Loss

This analysis is generated by simulating the default event to occur between given dates.

Table 5-10 lists the parameters that you can set in the XML input file:

Table 5-10 Credit Hedge Total Loss Parameters

Name	Default Value if Optional
maturity	<p>The default values are defined by the Bucket Analysis Grid text box of the Credit tab on the Preferences dialog box.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:CreditHedgeTotalLoss">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:scenarioGroup>Credit Hedge</scenario:scenarioGroup>
  <scenario:scenarioName>Total Loss</scenario:scenarioName>
  <scenario:maturity>
    <scenario:absoluteDate>2008-04-18</scenario:absoluteDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:absoluteDate>2008-10-18</scenario:absoluteDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:absoluteDate>2009-10-18</scenario:absoluteDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:absoluteDate>2010-10-18</scenario:absoluteDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:absoluteDate>2011-10-18</scenario:absoluteDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:absoluteDate>2010-12-20</scenario:absoluteDate>
  </scenario:maturity>
</scenario:parameters>
```

Hedging

This analysis calculates the number of instruments needed to hedge the position. The instrument list provides from the CDS term structure of the involved issuers.

Table 5-11 lists the parameters that you can set in the XML input file:

Table 5-11 Credit Hedge Hedging Parameters (Sheet 1 of 2)

Name	Default Value if Optional
bump	The default value is defined by the Credit Risk Bump Size text box on the Credit tab of the Preferences dialog box.
shapeOfVariation	The default value is defined by the Shape of Variation for Credit Delta Evaluation drop-down list on the Credit tab of the Preferences dialog box.
useMultiplicativeBump	The default value is defined by the Use Multiplicative Bump check box on the Credit tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the first Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.

Table 5-11 Credit Hedge Hedging Parameters (Sheet 2 of 2)

Name	Default Value if Optional
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
creditRiskCurveType	The default value is defined by the Credit Risk Curve drop-down list on the Credit tab of the Preferences dialog box.

The list of hedging credit default swap for each issuer or currency is composed by the CDS defining the credit curve on each issuer or currency.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:CreditHedgeHedging">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>Credit Hedge</scenario:scenarioGroup>
    <scenario:scenarioName>Hedging</scenario:scenarioName>
    <scenario:creditData>
        <scenario:creditData>
            <scenario:issuer>ACCOR</scenario:issuer>
            <scenario:defaultEvent>(deleted)</scenario:defaultEvent>
            <scenario:currency>EUR</scenario:currency>
            <scenario:seniority><scenario:name>Snrfors</scenario:name>
            </scenario:seniority>
        </scenario:creditData>
        <scenario:maturity>
            <scenario:absoluteDate>2011-10-20</scenario:absoluteDate>
        </scenario:maturity>
    </scenario:creditData>
    <scenario:creditData>
        <scenario:creditData>
            <scenario:issuer>USD Auto</scenario:issuer>
            <scenario:defaultEvent>(deleted)</scenario:defaultEvent>
            <scenario:currency>USD</scenario:currency>
            <scenario:seniority><scenario:name>Snrfors</scenario:name>
            </scenario:seniority>
        </scenario:creditData>
        <scenario:maturity>
            <scenario:absoluteDate>2012-10-20</scenario:absoluteDate>
        </scenario:maturity>
        <scenario:maturity>
            <scenario:absoluteDate>2027-10-20</scenario:absoluteDate>
        </scenario:maturity>
    </scenario:creditData>
    <scenario:creditData>
        <scenario:creditData>
            <scenario:issuer>Microsoft Ireland</scenario:issuer>
            <scenario:defaultEvent>Bankruptcy</scenario:defaultEvent>
            <scenario:currency>EUR</scenario:currency>
            <scenario:seniority><scenario:name>Secdom</scenario:name>
            </scenario:seniority>
        </scenario:creditData>
        <scenario:maturity>
            <scenario:absoluteDate>2008-01-01</scenario:absoluteDate>
        </scenario:maturity>
    </scenario:creditData>
    <scenario:bump>0.0002400000000000</scenario:bump>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
<scenario:yieldCalculationMode>Continuous</scenario:yieldCalculationMode>
    <scenario:shapeOfVariation>Rectangle</scenario:shapeOfVariation>
    <scenario:useMultiplicativeBump>true</scenario:useMultiplicativeBump>
<scenario:creditRiskCurveType>Mid-Market</scenario:creditRiskCurveType>
</scenario:parameters>

```

Credit optimization

This analysis, which uses analytical computation, is only available if the following is true:

- The yield curve uses the standard, linear interpolation for the short rate, or rt-linear interpolation model.
- The preferences for rho use a continuous mode and a basis Actual/360 or Actual/365F.
- The shape of variations for the Rho evaluations and for credit risk evaluations are rectangular or triangular.

Credit optimization is not an input parameter as it is a global preference for the credit calculations. The theoretical values of the credit instruments are calculated taking this parameter into account. The optimisation, if set, is used on all default probabilities and credit leg calculations.

Note The theoretical prices are not recalculated by the analyses and the optimisation is used for the bumped values calculation by all the credit analyses if the parameter is set to true. It can produce incoherent results if this parameter is changed.

Risk Matrix

The Risk Matrix analysis enables you to visualize the P&L and Greeks variation by applying a shock on one of the following parameters:

- spot
- volatility
- interest rate curve
- maturities
- credit risk

Table 5-12 lists the parameters that you can set in the XML input file:

Table 5-12 Risk Matrix Parameters

Name	Description
X-Axis	Specifies the x-axis parameters. For more information, see table 5-13. This parameter is mandatory in the XML input file.
Y-Axis	Specifies the y-axis parameters. For more information, see table 5-13. This parameter is mandatory in the XML input file.
result	P&L/Delta/Gamma/Vega/Rho/Delta P&L/Theta/Total Delta/Partial Delta This parameter is mandatory in the XML input file.

Table 5-13 lists the parameters that you can set within the X-Axis and Y-Axis parameter elements:

Table 5-13 X and Y Axis Parameters

Name	Description
Parameter	<p>Specifies the type of the axis. The following options are available:</p> <ul style="list-style-type: none"> • Underlying — for more information, see <i>Underlying Parameters on page 134</i>. • Rate — for more information, see <i>Rate Parameters on page 135</i>. • Volat — for more information, see <i>Volat Parameters on page 135</i>. • Maturity — for more information, see <i>Maturity Parameters on page 135</i>. • Credit Risk — for more information, see <i>Credit Risk Parameters on page 135</i>. <p>This parameter is mandatory in the XML input file.</p>
bump	Specifies if the bump is in points or in percentage. The default value is in points.
axis	The default value is 0.00.
step	The default value is 1.
numberOfSteps	The default value is 3.

Example The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:Riskmatrix">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:X-Axis scenario:Parameter="Underlying"
scenario:axis="0.000000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.000000000000000"/>
    <scenario:Y-Axis scenario:Parameter="Volat"
scenario:axis="0.000000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.000000000000000"/>
    <scenario:date>
        <scenario:absoluteDate>1904-01-01</scenario:absoluteDate>
    </scenario:date>
    <scenario:result>
        <scenario:PnL>true</scenario:PnL>
        <scenario:delta>true</scenario:delta>
        <scenario:gamma>true</scenario:gamma>
        <scenario:vega>true</scenario:vega>
        <scenario:rho>true</scenario:rho>
        <scenario:deltaPnL>true</scenario:deltaPnL>
        <scenario:theta>true</scenario:theta>
        <scenario:totalDelta>true</scenario:totalDelta>
        <scenario:partialDelta>true</scenario:partialDelta>
        <scenario:deltaQuantity>true</scenario:deltaQuantity>
        <scenario:deltaHedge>true</scenario:deltaHedge>
    </scenario:result>
</scenario:parameters>
```

The following sections describe the parameters for the different axis parameters:

- *Underlying Parameters on page 134*
- *Rate Parameters on page 135*
- *Volat Parameters on page 135*
- *Maturity Parameters on page 135*
- *Credit Risk Parameters on page 135*

Underlying Parameters

Example The following example shows the underlying parameters:

```
<scenario:X-Axis scenario:Parameter="Underlying"
scenario:axis="0.000000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.000000000000000"/>
```

Rate Parameters

Example The following example shows the rate parameters:

```
<scenario:X-Axis scenario:Parameter="Rate"
scenario:axis="0.0000000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.0000000000000000"/>
```

Volat Parameters

Example The following example shows the volat parameters for a Risk Matrix:

```
<scenario:parameters xsi:type="scenario:Riskmatrix">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:X-Axis scenario:Parameter="Volat"
scenario:axis="0.0000000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.0000000000000000"/>
```

Maturity Parameters

Example The following example shows the maturity parameters:

```
<scenario:X-Axis scenario:Parameter="Maturity"
scenario:axis="0.0000000000000000" scenario:bump="In Percentage"
scenario:numberOfSteps="7" scenario:step="1.0000000000000000"/>
```

Credit Risk Parameters

The following example shows the credit risk parameters:

```
<scenario:X-Axis scenario:Parameter="Credit Risk"
scenario:axis="0.0000000000000000" scenario:bump="In Percentage"
scenario:numberOfSteps="7" scenario:step="1.0000000000000000"/>
```

Vega analyses

The **Vega/Maturity** and **VolMatrix/Maturity** analyses enable you to perform an analysis of vega by decomposing the sensibility of prices into sensibilities to the volatility for each maturity and each strike. The vega measures the sensitivity to volatility.

The following vega analysis analyses are supported:

- *Vega/Maturity on page 136*
- *Vol Matrix/Maturity on page 146*

Vega/Maturity

This analysis displays the vegas of a portfolio according to maturities. This analysis uses maturities defined in the template selected in the **Vol** drop-down list of the **Rho** tab of the **Preferences** window. If no template is defined, it uses the maturities at the volatility of the underlying level.

Table 5-14 lists the parameters that you can set in the XML input file:

Table 5-14 Vega/Maturity Parameters

Name	Description
maturity	The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.
strike	The strikes of the Grid for Bucket Analysis Vol selected in the Credit tab of the RISQUE Preferences dialog box as defined in the Model window.
detailedResults	The default value is false.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:VegaMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:detailedResults>false</scenario:detailedResults>
    <scenario:bumpValue>0.010000000000</scenario:bumpValue>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>5</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>10</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
</scenario:parameters>
```

VolMatrix / Maturity

This analysis displays the vega values of a portfolio per underlying, per maturities, and per strikes.

Table 5-15 lists the parameters that you can set in the XML input file:

Table 5-15 VolMatrix/Maturity Parameters (Sheet 1 of 2)

Name	Description
maturity	The default values are defined by the Vol drop-down list in the Grids for Bucket Analysis frame on the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.

Table 5-15 VolMatrix/Maturity Parameters (Sheet 2 of 2)

Name	Description
strike	The strikes of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
strikeType	The strike type of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
detailedResults	The default value is false.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:VolMatrixMaturity">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:detailedResults>false</scenario:detailedResults>
  <scenario:overVolatility>0.010000000000</scenario:overVolatility>
  <scenario:strikeType>InPercent</scenario:strikeType>
  <scenario:strike>10.000000000000</scenario:strike>
  <scenario:strike>15.000000000000</scenario:strike>
  <scenario:strike>20.000000000000</scenario:strike>
  <scenario:strike>25.000000000000</scenario:strike>
  <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>1</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>3</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>5</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>10</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
</scenario:parameters>

```

Stress Test

This analysis displays the resulting P&L after shocking different types of data such as spot, interest rates, and so on. The XML input file is composed of one or more `fileLine` parameters. The contents of each `fileLine` parameter is the equivalent of a line of a CSV file used to run this analysis from the **Analysis** menu of RISQUE. For more information about the **Stress Test** CSV input file, see the *RISQUE Portfolio Management Guide*.

Example The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:StressTest">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:fileLine>Version 2,,</scenario:fileLine>
    <scenario:fileLine>Worst 1,Worst 2,s</scenario:fileLine>
    <scenario:fileLine>Group 1,Spot Plus,20</scenario:fileLine>
    <scenario:fileLine>,Spot Minus,-20</scenario:fileLine>
    <scenario:fileLine>Group 2,Vol Plus,20</scenario:fileLine>
    <scenario:fileLine>,Vol Minus,-20</scenario:fileLine>
    <scenario:fileLine></scenario:fileLine>
</scenario:parameters>
</scenario:scenario>
```

Crossed Greeks

This analysis displays the sensitivity of a portfolio or a position in terms of crossed indicators.

Example The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:Crossedgreeks">
    <scenario:calculationMode>Local</scenario:calculationMode>
</scenario:parameters>
```

Detailed Correlation/Maturity

This analysis displays the sensitivity per underlying and per maturity in terms of correlations. For each underlying, the analysis details the sensitivity according to all other underlyings. The maturities used in this analysis are those defined at the interest rate curve level.

Table 5-16 lists the parameters that you can set in the XML input file:

Table 5-16 Detailed Correlation/Maturity Parameters

Name	Description
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
maturity	The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:DetailedCorrelationMaturity">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>1</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>3</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>5</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>10</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
</scenario:parameters>
```

Epsilon/Maturity

This analysis displays a graph of the epsilon values according to maturities. The epsilon value is the sensitivity of a portfolio according to the dividends.

Table 5-17 lists the parameters that you can set in the XML input file:

Table 5-17 Epsilon/Maturity Parameters

Name	Default Values
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
detailedResults	The default value is <code>false</code> .
bumpValue	The default value is defined in the Bump size text box of the Rho tab of the Preferences dialog box.
maturity	<p>The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:EpsilonMaturity">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:detailedResults>false</scenario:detailedResults>
  <scenario:bumpValue>0.010000000000</scenario:bumpValue>
  <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>6</common:periodMultiplier>
      <common:periodEnum>Month</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
  <scenario:maturity>
    <scenario:relativeDate>
      <common:periodMultiplier>1</common:periodMultiplier>
      <common:periodEnum>Year</common:periodEnum>
    </scenario:relativeDate>
  </scenario:maturity>
</scenario:parameters>
```

FXVolMatrix/Maturity

This analysis provides a precise decomposition of the volatility risk by underlying including the forex underlyings. For a given strike-maturity combination, the spot volatility is shifted by one per cent according to the triangle or rectangle method selected from the **Shape of Variation for Vega Evaluation** drop-down list of the **Volatility** tab of the **Preferences** dialog.

Table 5-18 lists the parameters that you can set in the XML input file:

Table 5-18 FXVol/Maturity Parameters

Name	Description
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
detailedResults	The default value is <code>false</code> .
strikeType	The strike type of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
strike	The strikes of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
overVolatility	The default value is defined by the Vega Variat. text box on the Model tab of the Preferences dialog box.
maturity	The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:FXVolMatrixMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:detailedResults>false</scenario:detailedResults>
    <scenario:overVolatility>0.010000000000</scenario:overVolatility>
    <scenario:strikeType>InPercent</scenario:strikeType>
    <scenario:strike>80.000000000000</scenario:strike>
    <scenario:strike>100.000000000000</scenario:strike>
    <scenario:strike>120.000000000000</scenario:strike>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>2</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
<scenario:bumpMarketPlot>false</scenario:bumpMarketPlot>
</scenario:parameters>

```

Repo/Maturity

This analysis displays the sensitivity according to the repo rates per underlying and per maturity. The maturities used in this analysis are those defined at the interest rate curve level.

Table 5-19 lists the parameters that you can set in the XML input file:

Table 5-19 Repo/Maturity Parameters

Name	Description
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
detailedResults	The default value is <code>false</code> .
bumpValue	The default value is defined in the Bump size text box of the Rho tab of the Preferences dialog box.
maturity	<p>The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box.</p> <p>Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.</p>

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:RepoMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:detailedResults>false</scenario:detailedResults>
    <scenario:bumpValue>0.010000000000</scenario:bumpValue>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
</scenario:parameters>
```

Strike/Maturity

This analysis displays the vegas of a portfolio according to maturities. This analysis displays the vegas of a portfolio per underlying, per maturities, and per strikes. This analysis uses maturities and strikes defined in the template selected in the **Vol** drop-down list of the **Rho** tab of the **Preferences** window. If no template is defined, it uses the maturities and strikes at the volatility of the underlying level.

Table 5-20 lists the parameters that you can set in the XML input file:

Table 5-20 Strike/Maturity Parameters

Name	Description
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
detailedResults	The default value is <code>false</code> .
overVolatility	The default values are defined by the Vega Variat. text box on the Model tab of the Preferences dialog box.
strikeType	The strike types of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
strike	The strikes of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
maturity	The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:StrikeMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:detailedResults>false</scenario:detailedResults>
    <scenario:overVolatility>0.010000000000</scenario:overVolatility>
    <scenario:strikeType>InPercent</scenario:strikeType>
    <scenario:strike>80.000000000000</scenario:strike>
    <scenario:strike>100.000000000000</scenario:strike>
    <scenario:strike>120.000000000000</scenario:strike>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>2</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>6</common:periodMultiplier>
            <common:periodEnum>Month</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
</scenario:parameters>
```

Vol Matrix/Maturity

This scenario displays the Vegas of a portfolio per underlying, per maturities, and per strikes. This analysis uses maturities defined in the template selected in the **Vol** drop-down list of the **Rho** tab of the **Preferences** window. If no template is defined, it uses the maturities at the volatility of the underlying level.

Table 5-21 lists the parameters that you can set in the XML input file:

Table 5-21 Vol Matrix/Maturity Parameters

Name	Description
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
detailedResults	The default value is <code>false</code> .
strikeType	The strike types of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
strike	The strikes of the Grid for Bucket Analysis selected in the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box as defined in the Model window.
overVolatility	The default value is defined by the Vega Variat. text box on the Model tab of the Preferences dialog box.
maturity	The default values are defined by the Vol drop-down list of the Grids for Bucket Analysis frame of the Volatility tab of the Preferences dialog box. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:VolMatrixMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:detailedResults>false</scenario:detailedResults>
    <scenario:overVolatility>0.010000000000</scenario:overVolatility>
    <scenario:strikeType>InPercent</scenario:strikeType>
    <scenario:strike>10.000000000000</scenario:strike>
    <scenario:strike>15.000000000000</scenario:strike>
    <scenario:strike>20.000000000000</scenario:strike>
    <scenario:strike>25.000000000000</scenario:strike>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>5</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>10</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
</scenario:parameters>
```

Worst Case

This analysis calculates the risk matrix and displays the worst case with the corresponding values for each parameter and each underlying.

Table 5-22 lists the parameters that you can set in the XML input file:

Table 5-22 Worst Case Parameters

Name	Description
X-Axis	Specifies the x-axis parameters. For more information, see table 5-13. This parameter is mandatory in the XML input file.
Y-Axis	Specifies the y-axis parameters. For more information, see table 5-13. This parameter is mandatory in the XML input file.
resultsType	By default, results are displayed in the currency of the portfolio.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:WorstCase">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:X-Axis scenario:Parameter="Underlying"
scenario:axis="0.000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.000000000000"/>
    <scenario:Y-Axis scenario:Parameter="Volat"
scenario:axis="0.000000000000" scenario:bump="In Points"
scenario:numberOfSteps="3" scenario:step="1.000000000000"/>
    <scenario:date>
        <scenario:absoluteDate>1904-01-01</scenario:absoluteDate>
    </scenario:date>
    <scenario:resultsType>In Portfolio Currency</scenario:resultsType>
</scenario:parameters>
```

ZC Rho/Maturity

This analysis calculates the P&L variation per currency and per maturity if the zero coupon rates changes.

Table 5-23 lists the parameters that you can set in the XML input file:

Table 5-23 ZC Rho/Maturity Parameters (Sheet 1 of 2)

Name	Description
currency	The default value is the currencies of the perimeter.
bump	The default value is defined by the Bump size text box on the Rho tab of the Preferences dialog box.

Table 5-23 ZC Rho/Maturity Parameters (Sheet 2 of 2)

Name	Description
shapeOfVariation	The default value is defined by the Shape of Variation for IR Delta Evaluation drop-down list on the Rho tab of the Preferences dialog box. The following options are available: <ul style="list-style-type: none"> • normal • triangular • rectangular
absoluteDateForOutput	Specifies if dates are displayed as relative or absolute in the output. The default value is <code>true</code> and dates are displayed in absolute form.
maturity	The default values are defined by the model selected in the Rho drop-down list of the Grids for Bucket Analysis frame of the Rho tab of the Preferences dialog box. If no template is defined in the preferences, the maturity list of the yield curve is used. Maturities can be expressed as absolute or relative dates using the <code>absoluteDate</code> or <code>relativeDate</code> values.
iRDeltaUnit	The default value is defined by the IR Delta Unit text box on the Rho tab of the Preferences dialog box.
dayCountBasis	The default value is defined by the Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
yieldCalculationMode	The default value is defined by the second Zero Coupon drop-down list on the Rho tab of the Preferences dialog box.
resultsType	By default, results are displayed in the currency of the portfolio.

Example

The following is an example of the parameters in the XML input file:

```

<scenario:parameters xsi:type="scenario:ZCRhoByMaturity">
    <scenario:calculationMode>Local</scenario:calculationMode>
    <scenario:scenarioGroup>ZC Rho/Maturity</scenario:scenarioGroup>
    <scenario:scenarioName>ZC Rho/Maturity</scenario:scenarioName>
    <scenario:currency>AED</scenario:currency>
    <scenario:currency>AUD</scenario:currency>
    <scenario:currency>BL2</scenario:currency>
    <scenario:currency>EUR</scenario:currency>
    <scenario:currency>FFR</scenario:currency>
    <scenario:currency>GB1</scenario:currency>
    <scenario:bump>0.000100000000</scenario:bump>
    <scenario:shapeOfVariation>Rectangle</scenario:shapeOfVariation>
    <scenario:absoluteDateForOutput>true</scenario:absoluteDateForOutput>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>1</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>2</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>3</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:maturity>
        <scenario:relativeDate>
            <common:periodMultiplier>4</common:periodMultiplier>
            <common:periodEnum>Year</common:periodEnum>
        </scenario:relativeDate>
    </scenario:maturity>
    <scenario:iRDeltaUnit>1.000000000000</scenario:iRDeltaUnit>
    <scenario:dayCountBasis>Actual/365F</scenario:dayCountBasis>
    <scenario:yieldCalculationMode>Actuarial
  </scenario:yieldCalculationMode>
</scenario:parameters>

```

Vega Maturity/Spot

This analysis displays the vegas of a portfolio according to maturities for different spot levels. For different spots of the underlying, this analysis displays the vega mapped on the two nearest maturities.

Table 5-24 lists the parameters that you can set in the XML input file:

Table 5-24 Vega Maturity/Spot Parameters

Name	Description
PivotSpot	The spot used to calculate the different spot levels with respect to the increment and increment type parameters.
StepSpot	The number of spots on the right and the left of the central spot.
IncrementSpot	The increment value used to compute the different spot levels.
IncrementSpotType	The type of the increment value. The following options are available: <ul style="list-style-type: none"> • InPercent • InAmount
BumpVol	The default value is defined by the Vega Variat. text box on the Model tab of the Preferences dialog box.
BumpMarketPlot	The default value is defined by the Bump Market Plots check box on the Volatility tab of the Preferences dialog box.

Example

The following is an example of the parameters in the XML input file:

```
<scenario:parameters xsi:type="scenario:VegaMaturitySpot">
  <scenario:calculationMode>Local</scenario:calculationMode>
  <scenario:UnderlyingCode>
    <instrument:sophis>67109129</instrument:sophis>
  </scenario:UnderlyingCode>
  <scenario:PivotSpot>0.000000000000</scenario:PivotSpot>
  <scenario:StepSpot>1.000000000000</scenario:StepSpot>
  <scenario:IncrementSpot>1.500000000000</scenario:IncrementSpot>
  <scenario:IncrementSpotType>InPercent</scenario:IncrementSpotType>
  <scenario:BumpVol>0.010000000000</scenario:BumpVol>
  <scenario:BumpMarketPlot>false</scenario:BumpMarketPlot>
</scenario:parameters>
```

Appendix A Default Reports

This appendix describes the default reports that are provided by RISQUE. The following default reports are available:

- *Accounting Report Balance Sheet on page 153*
- *Accounting Report Cash Balance Summary on page 156*
- *Accounting Report Income Statement on page 160*
- *Accounting Report Income Statement on page 160*
- *Trades List Report on page 163*

Accounting Report Balance Sheet

This report sums all of the debit/credit postings on account numbers, from the accounting start of year up to your specified reporting date, for a specified account entity. The results are aggregated per:

- Account Number
- Account Currency
- Instrument
- Position Id

Figure A-1 and figure A-2 shows an example:

ASSET	TNI Dana Women Fund - Accounting COMBINED STATEMENT OF NET ASSETS	
	From 01/01/2006 To 31/12/2006	From 01/01/2007 To 31/12/2007
Assets - C/BB - Current Accounts (Virtual)		
103.000.18505.000	(2,116,619.32)	1,758,578.49
AED	(94,589.00)	(3,545,147.00)
USD	0.00	(6,408.51)
103.000.18515.000	0.00	0.00
AED	0.00	0.00
USD	(38,880.32)	0.00
103.000.18523.000	0.00	2,912,456.00
AED	0.00	2,912,456.00
103.100.18505.000	0.00	172,616.92
AED	0.00	172,616.92
103.101.18505.000	0.00	1,647,000.00
AED	0.00	1,647,000.00
103.103.18505.000	0.00	114,204.53
AED	0.00	114,204.53
103.104.18505.000	0.00	2,930,895.34
AED	(1,983,150.00)	(2,467,038.78)
USD	(3,537,964.15)	(3,130,232.96)
Assets - IAFV - Sec. at Cost		
103.000.23154.000	(9,929,033.27)	(11,371,138.22)
AED	3,970,819.12	4,462,330.69
103.100.23154.000	0.00	811,773.47
AED	0.00	(35,506.60)
EGP	0.00	732,636.46
MAD	0.00	5,892,580.31
103.101.23154.000	0.00	(1,602,000.00)
AED	2,420,250.00	(2,020,909.08)
103.103.23154.000	(15,880.59)	(14,277.94)
AED	(15,880.59)	(14,277.94)
Assets - IAFV - Unr. FX MTM - USD		
103.000.23236.000	(4,087,860.65)	7,341,334.09
AED	(3,444,967.75)	5,332,870.50
Assets - IAFV - Unr. MTM - Price		
103.000.23200.000	0.00	0.00
AED	(642,892.90)	2,008,463.59
USD	8,075,960.93	3,222,545.59
FX Exposure		
103.000.39004.000	8,075,960.93	3,222,545.59
AED	0.00	0.00
Technical Account		
TECHNICAL ACCOUNT		
AED	0.00	0.00
EGP	0.00	0.00
USD	0.00	0.00

Designed by Sophis / www.sophis.net / Account Posting 01 v2.06

2 / 4

Figure A-1 Account Report Balance Sheet, page 1



TNI Dana Women Fund - Accounting
COMBINED STATEMENT OF NET ASSETS
AED

TOTAL : ASSET (AED)	(786,063.61)	10,023,741.08
LIABILITIE	From 01/01/2006 To 31/12/2006	From 01/01/2007 To 31/12/2007
FX Exposure	8,059,531.70	2,473,447.30
103,000.39002.000	8,059,531.70	2,473,447.30
USD	12,533.00	2.00
Liab. - AP - Audit Fee Payables	12,533.00	2.00
103,000.42409.000	35,827.00	34,899.00
AED	35,827.00	34,899.00
Liab. - AP - Mgmt Fee Payables	0.00	3,312,608.39
103,000.42407.000	0.00	3,312,608.39
AED	0.00	0.00
Liab. - AP - Oper./Trade Payables	0.00	0.00
103,000.42101.000	0.00	0.00
AED	0.00	0.00
EGP	0.00	0.00
MAD	0.00	366,318.23
USD	0.00	2,946,290.15
Liab. - AP - Operating Payables	0.00	0.00
103,000.42411.000	0.00	0.00
AED	0.00	0.00
USD	0.00	0.00
Liab. - AP - Payable to Forsa	0.00	13,099.31
103,000.42509.000	0.00	13,099.31
AED	0.00	13,099.31
Liab. - AP - Perf. Fee Payables	0.00	42,407.00
103,000.42408.000	0.00	42,407.00
AED	0.00	42,407.00
Liab. - AP - Red. Fee Payables	0.00	0.00
103,000.42403.000	0.00	0.00
AED	0.00	0.00
Liab. - AP - Subcust. Fee Payables	13,435.00	13,087.00
103,000.42406.000	13,435.00	13,087.00
AED	13,435.00	13,087.00
Liab. - AP - Trans. Charges P Payables	0.00	10,992.26
103,000.42416.000	0.00	10,992.26
AED	0.00	0.00
EGP	0.00	0.00
MAD	0.00	3,626.55
USD	0.00	7,385.71
Liab. - Eq. Cap. - Redemption Units	(2,048,949.00)	(5,941,810.00)
103,000.51200.000	(2,048,949.00)	(5,941,810.00)
AED	2,375,156.65	(6,111,680.68)
Liab. - Eq. Cap. - Retained Earnings	2,058,753.73	(5,210,902.33)
103,000.51500.000	316,402.92	(900,778.35)
AED		
USD		

Figure A-2 Account Report Balance Sheet, page 2

Report Information

The following information is included in the header:

- Entity Name
- Entity Currency

The Account Report Balance Sheet report compares the postings between two periods (the previous period and the current period).

The date of each period is found on the header column.

This report contains all postings that have the account type of Asset, Liability or Third Party Account, and have at least one posting before the last day of the current period.

Accounting Report Cash Balance Summary

This report provides all the activity on all cash accounts between two dates for a given account entity.

It contains the following information:

- The original balance as of the report start date.
- All postings between the report start date and the report end date.
- The final balance as of report end date.
- The postings pending on these accounts, pending settlements, if the posting date is later than the end date of the report.
- Summary on all cash accounts belonging to the same account family.

Figure A-3 shows an example report:



TNI Dana Women Fund - Accounting
ACCOUNT BALANCES
 From 01/01/2007 to 31/12/2007

	AED									
	0,87									
	0,49									
	3,87									
	100.000.77901.000		100.003.71008.000		100.000.71111.000		100.000.71116.000		100.000.71108.000	
	AED	AED	AED	USD	AED	AED	AED	AED	AED	AED
Balances, Period Starting	(21.45)	(2.45)	4.46	4.46	4.46	(87.66)	4.46	4.46	(28.87)	4.46
Aggregate inflows	45,03	4,46	109,28	4,46	4,46	211,45	1,000,43	88,35	74,28	18,88
Aggregate outflows	(45,03)	(2,45)	(115,52)	(8,41)	(8,41)	(15,10)	(352,26)	(1,500,55)	(85,35)	(124,05)
Total, Period	0,49	1,47	(8,30)	(8,41)	(8,41)	(13,10)	(120,81)	(500,82)	0,00	(45,31)
Total	(21.45)	(2.45)	(8,30)	(8,41)	(8,41)	(13,10)	(208,47)	(500,82)	0,00	(78,18)

Designed by Sophis / www.sophis.net / Account Posting 03 v2.07

1 / 2 1

Figure A-3 Accounting Report Cash Balance Summary example

Report Information

The following information is included in the header:

- Entity name
- Period covered

The columns display the account name, account number, and the account currency.

The lines of the report contain the following information:

- First line — The balance of each account at the start date.
- Second line — The aggregate inflows.
- Third line — the aggregate outflows.
- Fourth line — The total of all postings during the period.
- Fifth line — the balance at the end date.

Accounting Report Cash Balance Detailed Report

This report is an extension of the report Cash Balance Summary. It contains, for a given account number, the balance as of the report start date, the movements between report start date and report end date, and the final balance on the report end date, for a given entity. The aggregation criteria are the account number and the account currency. Figure A-4 shows an example report:



TNI Blue Chip Fund - Accounting
Report on Month-to-date

Month STARTING	52,278,330.52	02/01/2008
Month ENDING	45,335,131.24	31/01/2008
Revenues - Realized P/L 101.100.62403.000 AED		
	Inflows	Outflows
20/01/2008	253,767.24	
21/01/2008	181,695.48	
22/01/2008	18,252.54	
EMIRATES TELECOM CORPORATION		165,363.64
29/01/2008	165,363.64	
RAK PROPERTIES	73,158.60	3,422,954.97
07/01/2008	727,758.62	
07/01/2008	363,879.31	
08/01/2008	662,758.62	
08/01/2008	319,669.31	
08/01/2008	642,610.82	
08/01/2008	333,879.31	
08/01/2008	343,879.31	
16/01/2008	4,361.84	
16/01/2008	24,157.83	
20/01/2008	73,158.60	
SOROUH REAL ESTATE COMPANY		620,532.45
16/01/2008	89,425.16	
22/01/2008	46,850.31	
27/01/2008	267,938.38	
29/01/2008	216,320.60	
TAMWEEL		354,045.43
15/01/2008	354,045.43	
	295,149.66	7,238,348.94

Designed by Sophis / www.sophis.net/ Account Posting 05 v2.02 2 / 2

Figure A-4 Accounting Report Cash Balance Detailed Report example

Report Information

The following information is included in the header.

- Entity name
- Balance of the start date month
- Balance of the end date month
- The account name, number, and currency

Accounting Report Income Statement

This report provides the balance of the P&L accounts between an accounting start date and a reporting start date for a given account entity. Figure A-5 shows an example report:



**TNI Dana Women Fund - Accounting
COMBINED STATEMENT OF OPERATIONS**

AED

EXPENSE	From 01/01/2006 To 31/12/2006	From 01/01/2007 To 31/12/2007
Expenses - Admin - Audit Fees Y 103.000.77301.000 AED	22 533.00	1,00
Expenses - Admin - Bank Charges 103.000.71108.000 AED	2 450.00	(1 870.00)
Expenses - Admin - Bus. Dev. 103.000.71111.000 AED	2,450.00	(1,870.00)
USD	0.00	12 647.51
Expenses - Admin - Forsa 103.000.71115.000 AED	0.00	6,239.00
USD	0.00	6,408.51
Expenses - Admin - Mgmt Fees 103.000.71105.000 AED	0.00	13 099.31
Expenses - Admin - Perf. Fees 103.000.71106.000 AED	87 662.00	120 812.00
Expenses - Admin - Prospectus 103.000.71109.000 AED	87,662.00	120,812.00
Expenses - Admin - Subcust. Fees 103.000.71104.000 AED	0.00	390,819.00
Expenses - Misc. 103.000.71113.000 AED	0.00	0.00
Expenses - Trans. Charges on Purch. (Bkerage) 103.100.71114.000 AED	0.00	16 269.00
EGP	0.00	3,794.00
MAD	0.00	1,482.74
USD	0.00	3,626.55
Expenses - Trans. Charges on Sales (Bkerage) 103.000.71101.000 AED	115 150.62	7,365.71
USD	89,354.00	(110 190.97)
103.100.71101.000 AED	38,880.32	(89,354.00)
EGP	(13,083.70)	(38,880.32)
TOTAL : EXPENSE (AED)	260,667.62	486,892.85

Designed by Sophis / www.sophis.net / Account Posting 02 v2.05

1 / 2

Figure A-5 Accounting Report Income Statement example page 1

 TNI Dana Women Fund - Accounting COMBINED STATEMENT OF OPERATIONS AED		
INCOME	From 01/01/2006 To 31/12/2006	From 01/01/2007 To 31/12/2007
Revenues - FX P/L on USD 103.100.62420.000 AED	(14 574,01)	0 841,20
Revenues - Interest from Forsa 103.100.86417.000 AED	(14,574,91) 0,00	9,841,20 50 301,36
Revenues - Interest on Call Accounts 103.100.66410.000 AED	0,00 30 583,16	50,301,36 61 589,01
Revenues - Realized Income (Div.) 103.101.62401.000 AED	0,00 30,583,16	51,589,01 45 000,00
Revenues - Realized P/L 103.100.62403.000 AED	0,00 (2 455 861,56)	45,000,00 2 644 891,66
EGP 103.103.62701.000 AED	(1,070,076,25) 0,00	1,188,226,53 35,506,60
103.104.64703.000 AED	0,00	(0,02)
USD	(395,434,15)	1,031,007,40
Revenues - Unrealized P/L 103.000.62404.000 AED	(390,151,16) (4 087 860,65)	390,151,16 7 341 334,09
EGP	0,00	0,00
USD	(642,892,90)	2,008,463,59
TOTAL : INCOME (AED)	(6,527,513,96)	10,142,957,32
TOTAL : TNI Dana Women Fund - Accounting (AED)	Profit: 6,788,181,58	Loss: 9,656,064,47

Designed by Sophis / www.sophis.net / Account Posting 02 v2.05 2 / 2

Figure A-6 Accounting Report Income Statement example page 2

Report Information

The following information is included in the header:

- Entity name.
- Entity currency.
- The date of each period.

Figure A-7

Trades List Report

The Trades List report contains the following information, as shown in figure A-8:

- A list of trades between two dates with a given set of columns. The trade dates are normally from the last published NAV.
- A list of corporate actions processed since a certain date. This date is general since the last report date.
- Cash movements, positive vs. negative, per currency from a certain date.
- Fees paid for a given period.
- If you select fields on the group panel, the report will be organized by group

Note

You can generate a Trades List report in either PDF or EXCEL formats.


Trade List

Currency: AED							
name	si covam	netAmount	quantity	entryDate	valueDate	time	
Cash i in AED	87603067	- 589.00	1	2008-03-08	2008-02-29	17: 33: 20	
Cash i in AED	87603067	- 6.00	1	2008-03-08	2008-02-29	17: 32: 10	
Cash i in AED	87603067	- 342.00	1	2007-08-30	2007-08-31	12: 09: 44	
Cash i in AED	87603067	- 173.00	1	2008-02-20	2008-03-03	17: 16: 35	
Cash i in AED	87603067	- 16, 502.00	1	2008-02-20	2008-03-03	17: 15: 58	
Cash i in AED	87603067	- 44, 100.00	1	2007-08-29	2007-09-01	17: 14: 48	
Cash i in AED	87603067	- 316.00	1	2007-08-28	2007-08-30	17: 15: 49	
Cash i in AED	87603067	- 34, 891.00	1	2007-08-27	2007-10-03	15: 38: 09	
Cash i in AED	87603067	- 20, 848.00	1	2007-05-31	2007-08-02	16: 28: 21	
Cash i in AED	87603067	- 20, 306.00	1	2007-08-27	2007-09-27	15: 28: 54	
Cash i in AED	87603067	- 3, 143.00	1	2007-07-05	2007-07-01	13: 11: 45	
Cash i in AED	87603067	- .22.00	1	2007-07-05	2007-06-30	13: 04: 35	
Cash i in AED	87603067	- 2, 442.00	1	2007-09-05	2007-09-08	17: 46: 03	
Cash i in AED	87603067	- 339.00	1	2007-05-05	2007-04-30	10: 51: 03	
Cash i in AED	87603067	- .29, 016.00	1	2007-08-02	2007-08-02	12: 30: 30	
Cash i in AED	87603067	- .39.00	1	2007-08-02	2007-08-02	11: 56: 00	
Cash i in AED	87603067	- 11.00	1	2007-08-26	2007-08-26	10: 46: 55	
Cash i in AED	87603067	.73, 278.00	1	2007-08-30	2007-08-31	13: 14: 28	
Cash i in AED	87603067	- 1, 246.00	1	2008-01-03	2008-01-03	16: 18: 55	
Cash i in AED	87603067	- 36, 411.00	1	2008-01-03	2008-01-03	16: 17: 50	
Cash i in AED	87603067	- 2, 897.00	1	2007-11-29	2007-11-29	16: 42: 42	
Cash i in AED	87603067	- .43, 581.00	1	2007-11-29	2007-11-29	16: 12: 32	
Cash i in AED	87603067	- .287.00	1	2007-11-29	2007-11-29	16: 08: 38	
Cash i in AED	87603067	- 3, 876.00	1	2007-10-10	2007-10-04	11: 48: 31	
Cash i in AED	87603067	- .34.00	1	2007-10-10	2007-10-04	11: 09: 44	
Cash i in AED	87603067	- .37, 202.00	1	2008-01-31	2008-02-02	18: 25: 20	
Cash i in AED	87603067	- .25, 100.00	1	2007-11-01	2007-11-01	17: 46: 00	
Cash i in AED	87603067	- 6, 455.00	1	2007-11-01	2007-11-01	17: 46: 44	
Cash i in AED	87603067	- 1, 502.00	1	2007-12-06	2007-12-06	17: 16: 53	
Cash i in AED	87603067	- .22.00	1	2007-03-31	2007-03-31	13: 20: 00	
Cash i in AED	87603067	- .328.00	1	2007-03-29	2007-03-31	17: 07: 52	
Cash i in AED	87603067	- .9.00	1	2007-12-06	2007-12-06	17: 18: 18	
Cash i in AED	87603067	- 3, 947.00	1	2008-01-31	2008-01-31	18: 08: 27	
Cash i in AED	87603067	28, 656, 816.00	1	2007-02-01	2007-02-01	17: 46: 19	
Cash i in AED	87603067	23, 704, 000.00	1	2007-01-11	2007-01-18	20: 54: 00	
KWD versus AED	87604312	- 3, 999, 999.00	- 315, 120.00	2007-02-28	2007-02-28	14: 46: 00	
SAR versus AED	87604312	- 2, 100, 895.00	- 3, 089, 000.00	2007-02-28	2007-02-28	13: 46: 49	
Cash i in AED	87603067	16, 875.00	1	2007-02-15	2007-02-15	18: 06: 37	
KWD versus AED	87604294	- 5, 500, 003.00	- 431, 750.00	2007-06-07	2007-06-07	14: 01: 37	
KWD versus AED	87604294	- 5, 181, 293.00	- 408, 000.00	2007-03-31	2007-05-31	11: 41: 19	
KWD versus AED	87604294	- 3, 800, 000.00	- 298, 300.00	2007-05-24	2007-05-24	10: 59: 03	

Designed by Sophis / www.sophis.net / Trades Report v1.02

1 / 72

Figure A-8 Trades List Report example

Index

A

access	
user rights	16
Account Posting.....	34, 43
Apache	14

B

Basket Swap History	38
---------------------------	----

C

Cash Balance	43
Collateral Pool Report	45
Collateral Scheduler.....	49
report sources.....	49
Contract For Differences	50

D

default reports	
creating	30
importing	30
defining	
source data.....	33
Detailed Cash Balance.....	52
Detailed Collateral Limit.....	55, 57

F

fop.bat	15
---------------	----

G

generating reports.....	97
batch file	102

Global Collateral Limit.....	57
guide	
about.....	7
documentation.....	7

H

History.....	59
--------------	----

I

installation	
FOP download	14
FOP path.....	15
risk.ini.....	15
Instrument	62

N

Nostro Management	64
-------------------------	----

O

on-demand reports	
creating	24
generating.....	99

P

Parametric VaR.....	67
PDF	15, 21
creating	14
installing FOP processor.....	14
Portfolio.....	70
portfolios	
views.....	72

R

report sources	33
Account Posting	34
Basket Swap History	38
Cash Balance	43
Collateral Pool Report	45
Contract For Differences.....	50
Detailed Cash Balance	52
Detailed Collateral Limit	55
Global Collateral Limit.....	57
History.....	59
Instrument	62
Nostro Management	64
Parametric VaR.....	67
Portfolio.....	70
Scenario	79
SCP	75
Securities Report.....	79
SQL	77, 90
Stock Loan and Repo	83, 86
Stock Loan and Repo Contract....	86
Text.....	88
Third Party.....	88
Trade	90
report templates	
creating	22
risk.ini	15

X

XML	21
-----------	----

S

Scenario	79
SCP.....	75
Securities Report	79
SQL.....	77, 90
Stock Loan and Repo	83, 86
Stock Loan and Repo Contract	86
style sheets.....	21

T

Text	88
Third Party	88
Trade.....	90
Treasury Report	64

U

user rights.....	16
------------------	----