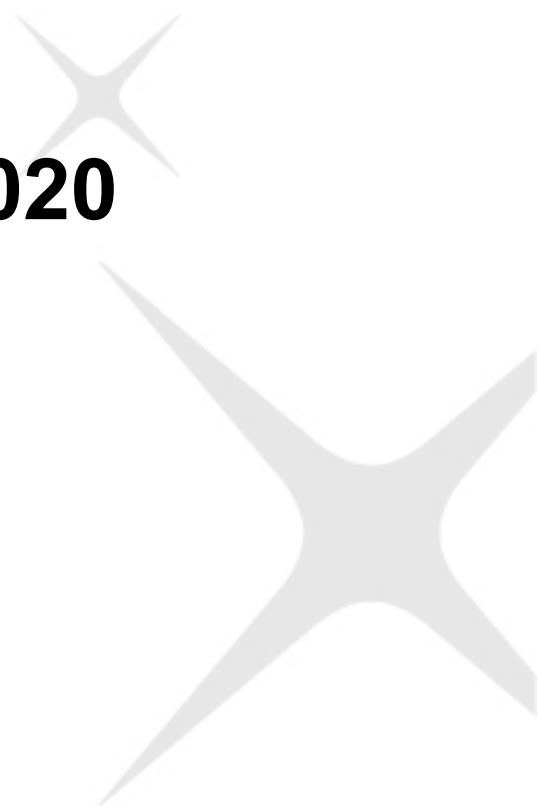




Live more,
Bank less

PnL for Interest Rate Derivatives 19/5/2020

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IRVega_Workflow sheet

Workflow

1. Obtain the SENSI table from iWork.
2. Evaluate the DTD LCY breakdown of the SENSI table by Currencies and select the key Currencies contributing to 80-120% of the Total. Similarly, evaluate the breakdown by nodes (unrequired for further workflow). (the Sensi IR Vega tab).
3. For each of the selected Currencies (the CCY Sensi IR Vega tab) carry out the following steps:
 - (a) DTD LCY breakdown by Underlying values to ascertain their portfolio;
 - (b) for the MUREX portfolio, DTD LCY breakdown by the Product Type to ascertain the type (Swaption or Caplet);
 - (c) 2-d DTD LCY breakdown across both Underlying and Raw Component values.
4. After identifying the type of all Underlying contributions, divide them accordingly into Caps/floors and Swaptions. Then
 - (a) for Caps/floors select the Strike values making up 90-110% of the PnL and for each Strike select the continuous Tenor groups with common DTD LCY signs (i.e., common sflip values) contributing to 90-110% of the subtotal.
 - (a) for Swaptions, additionally, for each Tenor select the groups of Underlying Maturity values with common DTD LCY signs contributing to 90-110% of the subtotal.

Sensi IR Vega sheet

	B	C	D	E
	DTD LCY breakdown by Currencies:			
	PL Currency	DTD LCY		
	KR1	-34912.8		
	HKD	-3514.49		
	EUR	-1799.77		
	AUD	-95.8699		
	CNH	-5.34095		
	GBP	-1.6064		
	SGD	47397.06		
	USD	1911821		
	Selected currencies: USD.			

USD Sensi IR Vega sheet

DTD LCY Breakdown by Underlying values for USD:			DTD LCY breakdown by Underlying and Raw Component values for USD:		
Underlying	DTD LCY	p_folio	Underlying	w Compone	DTD LCY
blank	1785475	MUREX	blank	IR Vega	1785475
USD SWAPTION	126262	Minisys	USD SWAPTION	IR Vega	300102.1
USD LIBOR 3M	555.9002	Minisys	USD LIBOR 3M	IR Vega	3558.391
CME EURO US	-471.766	Minisys	CME EURO US	IR Vega	-471.766
Total	1911821		USD LIBOR 3M Caplet smile		-3002.49
			USD SWAPTION Swaption smile		-173840
			Total		1911821

DTD LCY breakdown by Product Type values for MUREX USD:		Assigning types to IR Vega:	
Product Typ	DTD LCY	Underlying	w Compone
Caps/floors	1418369	blank	IR Vega
Swaptions	369905.2	CME EURO	IR Vega
Interest rate sw	-2799.05	USD LIBOR	IR Vega
Total	1785475	USD SWAP	IR Vega

USD Sensi IR Vega sheet (cont'd for Caps/floors)

	I	U	V	VV	A	T	L	AA
Caps/floors selection								
Selected Caplet Strikes: 4.0, 1.0, 3.0, 2.0, 5.0.								
Selected Strike: 4.0, sign-flip: 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18.								
Tenor	Rate_move	DTD LCY	nsi Risk (OOn-flip Categ)	Selected				
3M	-0.13	0.000304	-0.00165	1 No				
6M	-0.13	0.071652	-0.38881	1 No				
9M	-0.13	0.456056	-2.47475	1 No				
1Y	-0.04	0.095461	-1.68354	1 No				
1Y3M	0.04	-0.03117	-0.54976	2 No				
1Y6M	0.11	-0.22768	-1.46011	2 No				
1Y9M	0.15	-0.42976	-2.02113	2 No				
2Y	0.25	11.45256	32.31618	3 No				
2Y3M	0.34	19.9671	41.42794	3 No				
2Y6M	0.41	29.38753	50.56343	3 No				
2Y9M	0.45	48.30148	75.71906	3 No				
3Y	-0.16	-7.62189	33.60468	4 No				
3Y3M	-0.72	-21.7417	21.30191	4 No				
3Y6M	-1.12	501.7661	-316.039	5 No				
3Y9M	-1.33	656.1055	-348	5 No				
4Y	-1.62	613.8591	-267.307	5 No				
4Y3M	-1.84	405.773	-155.569	5 No				
4Y6M	-2	467.6756	-164.958	5 No				
4Y9M	-2.08	350.6466	-118.922	5 No				
5Y	-1.54	-27.761	12.7166	6 No				
5Y3M	-1.1	147.8247	-94.8007	7 No				
5Y6M	-0.82	494.4372	-425.358	7 No				
5Y9M	-0.65	-681.498	739.6194	8 Yes				
6Y	-2.15	-3633.93	1192.328	8 Yes				
6Y3M	-3.12	-5657.74	1279.222	8 Yes				
6Y6M	-3.79	-7483.39	1392.889	8 Yes				
6Y9M	-4.13	-8524.97	1456.131	8 Yes				
7Y	-4.23	-5417.78	903.5212	8 Yes				
7Y3M	-4.32	-4121.88	673.0841	8 Yes				
7Y6M	-4.38	-4158.35	669.7367	8 Yes				
7Y9M	-4.41	-4339.88	694.2184	8 Yes				
8Y	-4.67	-4546.98	686.8529	8 Yes				
8Y3M	-4.88	-5460.68	789.3772	8 Yes				
8Y6M	-5.02	-5115.4	718.8415	8 Yes				
8Y9M	-5.08	-3460.52	480.5463	8 Yes				
9Y	-5.19	-5629.95	765.2343	8 Yes				
9Y3M	-5.3	-8040.32	1070.174	8 Yes				
9Y6M	-5.34	-7933.14	1048	8 Yes				

9Y9M	-5.36	-7981.24	1050.42	8 Yes
10Y	-5.71	-6034.95	745.5814	8 Yes
10Y3M	-6.02	-11561.7	1354.824	8 Yes
10Y6M	-6.21	-23949.5	2720.59	8 Yes
10Y9M	-6.31	-38648.7	4320.784	8 Yes
11Y	-6.08	-12865.2	1492.692	8 Yes
11Y3M	-5.88	-10612.3	1273.178	8 Yes
11Y6M	-5.75	-18561.8	2277.246	8 Yes
11Y9M	-5.69	-11494.6	1425.08	8 Yes
12Y	-5.06	4756.74	-663.157	9 Yes
12Y3M	-4.63	5631.354	-858.004	9 Yes
12Y6M	-4.35	3435.206	-557.084	9 Yes
12Y9M	-4.21	-199.864	33.48951	10 Yes
13Y	-3.91	484.0054	-87.3234	11 Yes
13Y3M	-3.69	-360.552	68.92843	12 Yes
13Y6M	-3.56	2403.815	-476.331	13 Yes
13Y9M	-3.49	4689.967	-947.985	13 Yes
14Y	-3.37	4018.334	-841.15	13 Yes
14Y3M	-3.29	3894.149	-834.976	13 Yes
14Y6M	-3.23	4639.568	-1013.29	13 Yes
14Y9M	-3.2	4654.22	-1026.02	13 Yes
15Y	-3.01	6720.755	-1575.1	13 Yes
15Y3M	-2.87	6690.509	-1644.5	13 Yes
15Y6M	-2.78	8163.225	-2071.45	13 Yes
15Y9M	-2.75	13099.16	-3360.22	13 Yes
16Y	-2.38	9846.12	-2918.4	13 Yes
16Y3M	-2.13	4507.106	-1492.71	13 Yes
16Y6M	-1.97	4214.129	-1509.03	13 Yes
16Y9M	-1.89	3771.388	-1407.66	13 Yes
17Y	-1.81	-245.115	95.53203	14 Yes
17Y3M	-1.75	-1448.61	583.9416	14 Yes
17Y6M	-1.71	-1769.58	730.0162	14 Yes
17Y9M	-1.7	-2017.49	837.1807	14 Yes
18Y	-1.83	2536.471	-977.769	15 Yes
18Y3M	-1.93	2176.215	-795.43	15 Yes
18Y6M	-1.99	-2575.49	912.9878	16 Yes
18Y9M	-2.02	-6306.3	2202.32	16 Yes
19Y	-2.42	-1131.92	329.9569	16 Yes
19Y3M	-2.7	4744.982	-1239.73	17 Yes
19Y6M	-2.88	7679.798	-1881.11	17 Yes
19Y9M	-2.96	7452.819	-1776.18	17 Yes
20Y	-3.18	6181.411	-1371.25	17 Yes

20Y3M	-3.32	-2765.25	587.5616	18 Yes
20Y6M	-3.42	-29034.5	5988.87	18 Yes
20Y9M	-3.46	-19870.4	4051.235	18 Yes
21Y	-3.39	-19098.3	3974.223	18 Yes
21Y3M	-3.35	-12323.9	2595.136	18 Yes
21Y6M	-3.35	-8728.97	1838.126	18 Yes
21Y9M	-3.35	-14622.8	3079.243	18 Yes
22Y	-3.36	-10023	2104.331	18 Yes
22Y3M	-3.35	-12272.3	2584.275	18 Yes
22Y6M	-3.37	-12159.8	2545.393	18 Yes
22Y9M	-3.42	-10584.7	2183.285	18 Yes
23Y	-3.42	-25424.3	5244.212	18 Yes
23Y3M	-3.37	-28087.4	5879.474	18 Yes
23Y6M	-3.37	-10337.8	2163.985	18 Yes
23Y9M	-3.37	-7238.38	1515.197	18 Yes
24Y	-3.39	-17399.6	3620.746	18 Yes
24Y3M	-3.39	-21798.8	4536.178	18 Yes
24Y6M	-3.4	-21929.7	4549.99	18 Yes
24Y9M	-3.4	-21763.8	4515.573	18 Yes
25Y	-3.39	-21769.5	4530.087	18 Yes
25Y3M	-3.4	-22506.1	4669.592	18 Yes
25Y6M	-3.39	-22185.2	4616.586	18 Yes
25Y9M	-3.39	-22418	4665.035	18 Yes
26Y	-3.41	-9884.6	2044.853	18 Yes
Selected Strike: 1.0, sign-flip: 6.				
Tenor	Rate_move	DTD LCY	nsi Risk (OOn-flip Categ)	Selected
3M	-0.65	39.99462	-43.4056	1 No
6M	-0.65	186.8413	-202.776	1 No
9M	-0.65	419.8859	-455.696	1 No
1Y	-0.57	236.7589	-293.014	1 No
1Y3M	-0.5	119.4518	-168.531	1 No
1Y6M	-0.44	117.5643	-188.486	1 No
1Y9M	-0.41	157.7058	-271.345	1 No
2Y	0.25	-361.235	-1019.31	2 No
2Y3M	0.8	-1482.84	-1307.56	2 No
2Y6M	1.2	-2446.77	-1438.36	2 No
2Y9M	1.43	-2537.43	-1251.75	2 No
3Y	0.9	-1127.31	-883.607	2 No
3Y3M	0.47	-634.604	-952.494	2 No
3Y6M	0.18	-233.624	-915.593	2 No
3Y9M	0.04	-65.1078	-1148.23	2 No
4Y	-0.01	16.8362	-1187.69	3 No
4Y3M	0.04	72.15425	1200.14	3 No

USD Sensi IR Vega sheet (cont'd for Caps/floors)

4Y3M	-0.04	73.15425	-1290.14	3	No
4Y6M	-0.06	98.22751	-1154.89	3	No
4Y9M	-0.07	132.9872	-1340.2	3	No
5Y	0.73	-1625.05	-1570.37	4	No
5Y3M	1.32	-2615.73	-1397.9	4	No
5Y6M	1.74	-3522.44	-1428.08	4	No
5Y9M	1.95	-1910.18	-691.031	4	No
6Y	1.18	1571.361	939.4014	5	No
6Y3M	0.65	1041.928	1130.79	5	No
6Y6M	0.27	437.7267	1143.659	5	No
6Y9M	0.08	144.9835	1278.456	5	No
7Y	0.36	544.251	1066.483	5	No
7Y3M	0.56	811.5271	1022.286	5	No
7Y6M	0.69	1186.951	1213.504	5	No
7Y9M	0.75	1296.904	1219.843	5	No
8Y	0.53	945.8764	1258.971	5	No
8Y3M	0.32	586.2785	1292.443	5	No
8Y6M	0.18	377.1627	1478.133	5	No
8Y9M	0.11	179.6419	1152.052	5	No
9Y	0.53	968.7909	1289.471	5	No
9Y3M	0.86	1654.015	1356.745	5	No
9Y6M	1.07	2207.694	1455.501	5	No
9Y9M	1.17	2370.651	1429.352	5	No
10Y	0.22	402.7466	1291.417	5	No
10Y3M	-0.44	-851.635	1365.394	6	Yes
10Y6M	-0.86	-6338.76	5199.518	6	Yes
10Y9M	-1.08	-16350.8	10680	6	Yes
11Y	-0.86	-7096.46	5821.042	6	Yes
11Y3M	-0.7	-3085.34	3109.296	6	Yes
11Y6M	-0.6	-2624.25	3085.398	6	Yes
11Y9M	-0.55	-2588.92	3320.579	6	Yes
12Y	-0.41	-3870.19	6658.942	6	Yes
12Y3M	-0.31	-2925.91	6658.192	6	Yes
12Y6M	-0.24	-2273.94	6683.839	6	Yes
12Y9M	-0.21	-2039.87	6852.366	6	Yes
13Y	-0.42	-4039.97	6785.567	6	Yes
13Y3M	-0.6	-5855.28	6884.201	6	Yes
13Y6M	-0.71	-7002.16	6957.147	6	Yes
13Y9M	-0.77	-7546.88	6914.072	6	Yes
14Y	-0.83	-8298.49	7053.073	6	Yes
14Y3M	-0.86	-8738.26	7167.769	6	Yes
14Y6M	-0.86	-8759.03	7184.806	6	Yes
14Y9M	-0.86	-8575.29	7024.070	6	Yes

11Y9M	-0.55	-2588.92	3320.579	6	Yes
12Y	-0.41	-3870.19	6658.942	6	Yes
12Y3M	-0.31	-2925.91	6658.192	6	Yes
12Y6M	-0.24	-2273.94	6683.839	6	Yes
12Y9M	-0.21	-2039.87	6852.366	6	Yes
13Y	-0.42	-4039.97	6785.567	6	Yes
13Y3M	-0.6	-5855.28	6884.201	6	Yes
13Y6M	-0.71	-7002.16	6957.147	6	Yes
13Y9M	-0.77	-7546.88	6914.072	6	Yes
14Y	-0.83	-8298.49	7053.073	6	Yes
14Y3M	-0.86	-8738.26	7167.769	6	Yes
14Y6M	-0.86	-8759.03	7184.806	6	Yes
14Y9M	-0.86	-8575.29	7024.070	6	Yes

22Y3M	-0.34	-8362.31	17350.21	6	Yes
22Y6M	-0.34	-8312.29	17246.42	6	Yes
22Y9M	-0.34	-8321.43	17265.39	6	Yes
23Y	-0.35	-8621.49	17376.88	6	Yes
23Y3M	-0.35	-8914.42	17967.29	6	Yes
23Y6M	-0.35	-8702.83	17540.82	6	Yes
23Y9M	-0.35	-8789.34	17715.18	6	Yes
24Y	-0.35	-8660.29	17455.07	6	Yes
24Y3M	-0.36	-9119.41	17869.87	6	Yes
24Y6M	-0.38	-9757.42	18113.77	6	Yes
24Y9M	-0.42	-10473.5	17591.45	6	Yes
25Y	-0.43	-10783.2	17690.32	6	Yes
25Y3M	-0.42	-10892.2	18294.64	6	Yes
25Y6M	-0.42	-10819.2	18171.99	6	Yes
25Y9M	-0.42	-10265.3	17241.63	6	Yes
26Y	-0.4	-899.191	1585.802	6	Yes

Selected Strike: 3.0, sign-flip: 4, 5, 6.

Tenor	Rate_move	DTD LCY	Sensi Risk (OCh-flip Categ)	Selected
3M	-0.24	-0.00027	0.000793	-1 No
6M	-0.24	0.118868	-0.34939	0 No
9M	-0.24	-0.37122	1.091123	1 No
1Y	-0.18	-2.80413	10.98963	1 No
1Y3M	-0.12	-6.63084	38.98024	1 No
1Y6M	-0.08	-8.38167	73.90912	1 No
1Y9M	-0.06	-10.3235	121.3761	1 No
2Y	0.1	16.54653	116.7251	2 No
2Y3M	0.19	30.35361	112.6974	2 No
2Y6M	0.26	51.64317	140.119	2 No
2Y9M	0.3	55.89258	131.4287	2 No
3Y	-0.27	83.53976	-218.266	2 No
3Y3M	-0.74	277.9484	-264.966	2 No
3Y6M	-1.07	-329.404	217.1712	3 No
3Y9M	-1.22	770.8898	-445.748	4 Yes
4Y	-1.55	1369.352	-623.219	4 Yes
4Y3M	-1.74	1687.186	-684.024	4 Yes
4Y6M	-1.87	2251.108	-849.204	4 Yes
4Y9M	-1.94	2442.894	-888.301	4 Yes
5Y	-1.29	1597.317	-873.492	4 Yes
5Y3M	-0.76	1971.379	-1829.84	4 Yes
5Y6M	-0.41	2052.869	-3532.11	4 Yes
5Y9M	-0.23	1445.781	-4434.37	4 Yes

USD Sensi IR Vega sheet (cont'd for Caps/floors)

6Y	-1.42	9412.596	-4676.04	4 Yes
6Y3M	-2.31	16114.08	-4920.97	4 Yes
6Y6M	-2.93	29165.73	-7022.03	4 Yes
6Y9M	-3.23	41897.06	-9150.36	4 Yes
7Y	-3.1	34034.26	-7744.83	4 Yes
7Y3M	-3.01	35934.81	-8421.82	4 Yes
7Y6M	-2.93	37856.27	-9114.39	4 Yes
7Y9M	-2.9	38010.27	-9246.14	4 Yes
8Y	-2.92	41001.49	-9905.45	4 Yes
8Y3M	-2.93	42237	-10169.1	4 Yes
8Y6M	-2.94	53658.86	-12875.1	4 Yes
8Y9M	-2.94	50488.45	-12114.4	4 Yes
9Y	-3.09	50868.64	-11613.1	4 Yes
9Y3M	-3.24	56084.54	-12211.1	4 Yes
9Y6M	-3.33	58134.7	-12315.4	4 Yes
9Y9M	-3.33	50522.37	-10702.8	4 Yes
10Y	-3.59	51591.93	-10137.8	4 Yes
10Y3M	-3.77	52002.15	-9730.55	4 Yes
10Y6M	-3.89	56917.84	-10321.8	4 Yes
10Y9M	-3.94	61380.34	-10989.8	4 Yes
11Y	-3.8	74507.64	-13831.7	4 Yes
11Y3M	-3.7	49024.27	-9346.88	4 Yes
11Y6M	-3.64	29374.61	-5692.83	4 Yes
11Y9M	-3.62	38370.51	-7477.33	4 Yes
12Y	-3.14	38785.9	-8713.68	4 Yes
12Y3M	-2.83	33974.09	-8468.74	4 Yes
12Y6M	-2.62	34379.03	-9256.56	4 Yes
12Y9M	-2.52	34640.86	-9697.18	4 Yes
13Y	-2.3	31755.36	-9739.72	4 Yes
13Y3M	-2.14	29623.44	-9765.15	4 Yes
13Y6M	-2.03	31397.25	-10910.7	4 Yes
13Y9M	-1.99	29764.41	-10551.2	4 Yes
14Y	-1.88	27210.58	-10210.3	4 Yes
14Y3M	-1.8	27396.54	-10736.9	4 Yes
14Y6M	-1.75	26667.88	-10750	4 Yes
14Y9M	-1.73	26422.12	-10774	4 Yes
15Y	-1.52	23871.76	-11078.9	4 Yes
15Y3M	-1.39	22499.38	-11418.6	4 Yes
15Y6M	-1.29	16847.4	-9212.99	4 Yes
15Y9M	-1.24	14481.02	-8238.25	4 Yes
16Y	-0.95	11695.97	-8685	4 Yes
16Y3M	-0.73	3261.642	-3151.89	4 Yes

16Y6M	-0.59	35.18064	-42.0639	4 Yes
16Y9M	-0.52	-1544.66	2095.492	5 Yes
17Y	-0.45	-1695.23	2657.508	5 Yes
17Y3M	-0.39	-2229.27	4032.315	5 Yes
17Y6M	-0.35	-2221.05	4476.592	5 Yes
17Y9M	-0.33	-2762.54	5905.443	5 Yes
18Y	-0.44	-3162.65	5070.563	5 Yes
18Y3M	-0.51	-3579.5	4951.196	5 Yes
18Y6M	-0.56	-4226.03	5323.559	5 Yes
18Y9M	-0.59	-4655.95	5566.905	5 Yes
19Y	-0.94	-5193.34	3897.414	5 Yes
19Y3M	-1.19	-4572.79	2710.764	5 Yes
19Y6M	-1.34	-4676.23	2461.774	5 Yes
19Y9M	-1.43	-5166.42	2548.655	5 Yes
20Y	-1.63	-5460.97	2363.411	5 Yes
20Y3M	-1.76	-14950.3	5992.332	5 Yes
20Y6M	-1.86	-21209.5	8044.044	5 Yes
20Y9M	-1.9	-20940.5	7774.822	5 Yes
21Y	-1.89	-20866.1	7788.191	5 Yes
21Y3M	-1.81	22656.66	-8830.28	6 Yes
21Y6M	-1.77	40961.87	-16325.4	6 Yes
21Y9M	-1.77	36127.23	-14398.5	6 Yes
22Y	-1.79	30811.14	-12142.6	6 Yes
22Y3M	-1.81	27347.39	-10658.5	6 Yes
22Y6M	-1.86	26021.23	-9868.98	6 Yes
22Y9M	-1.86	28588.95	-10842.8	6 Yes
23Y	-1.84	23139.59	-8871.46	6 Yes
23Y3M	-1.84	24136.57	-9253.69	6 Yes
23Y6M	-1.84	24037.32	-9215.64	6 Yes
23Y9M	-1.84	24068.01	-9227.41	6 Yes
24Y	-1.84	20849.03	-7993.28	6 Yes
24Y3M	-1.84	19177.72	-7352.53	6 Yes
24Y6M	-1.84	19327.27	-7409.86	6 Yes
24Y9M	-1.84	20006.15	-7670.13	6 Yes
25Y	-1.84	19515.74	-7482.12	6 Yes
25Y3M	-1.84	19678.36	-7544.46	6 Yes
25Y6M	-1.84	15399.32	-5903.93	6 Yes
25Y9M	-1.84	9417.273	-3610.48	6 Yes
26Y	-1.86	5189.82	-1968.32	6 Yes
26Y3M	-1.86	2430.657	-921.867	6 Yes
26Y6M	-1.86	-2109.5	800.0634	7 No
26Y9M	-1.86	-7677.87	2911.959	7 No

27Y	-1.86	-7724	2929.455	7 No
27Y3M	-1.86	-8005.56	3036.242	7 No
27Y6M	-1.86	-7962.2	3019.795	7 No
27Y9M	-1.86	-7652.61	2902.379	7 No
28Y	-1.88	-8294.8	3112.471	7 No
28Y3M	-1.88	-7979.19	2994.043	7 No
28Y6M	-1.88	-8192.11	3073.938	7 No
28Y9M	-1.88	-7959.78	2986.763	7 No
29Y	-1.9	-8347.67	3099.34	7 No
29Y3M	-1.9	-8382.79	3112.377	7 No
29Y6M	-1.9	-8588.58	3188.782	7 No
29Y9M	-1.9	-561.05	208.3078	7 No
Selected Strike: 2.0, sign-flip: 4, 5, 6.				
Tenor	Rate_move	DTD LCY	sensi Risk(O _n)	Selected
3M	-0.35	-0.12906	0.260118	-1 No
6M	-0.35	-4.69574	9.464396	-1 No
9M	-0.35	-48.7725	98.30247	-1 No
1Y	-0.38	-4.95866	9.205306	-1 No
1Y3M	-0.41	65.27831	-112.316	0 No
1Y6M	-0.42	-102.4	171.9912	1 No
1Y9M	-0.43	-36.0294	59.10794	1 No
2Y	-0.08	-11.1784	98.57024	1 No
2Y3M	0.22	-106.471	-341.401	1 No
2Y6M	0.44	-315.426	-505.71	1 No
2Y9M	0.58	-586.599	-713.462	1 No
3Y	0.01	-13.8189	-974.835	1 No
3Y3M	-0.46	864.6775	-1326.03	2 No
3Y6M	-0.81	1202.889	-1047.61	2 No
3Y9M	-0.99	1718.303	-1224.4	2 No
4Y	-1.25	3345.002	-1887.75	2 No
4Y3M	-1.45	4161.418	-2024.56	2 No
4Y6M	-1.59	5029.835	-2231.59	2 No
4Y9M	-1.68	6470.883	-2717.14	2 No
5Y	-0.77	2695.351	-2469.35	2 No
5Y3M	-0.11	400.2801	-2567.02	2 No
5Y6M	0.38	-1644.77	-3053.36	3 No
5Y9M	0.62	-3760.47	-4278.66	3 No
6Y	-0.28	2615.576	-6589.71	4 Yes
6Y3M	-0.95	9885.25	-7340.43	4 Yes
6Y6M	-1.43	14550.96	-7178.16	4 Yes
6Y9M	-1.68	16400.08	-6886.43	4 Yes
7Y	-1.33	13425.69	-7121.02	4 Yes

USD Sensi IR Vega sheet (cont'd for Caps/floors)

7Y3M	-1.03	10804.73	-7400.04	4 Yes
7Y6M	-0.84	10267.02	-8622.29	4 Yes
7Y9M	-0.75	18051.02	-16978.4	4 Yes
8Y	-0.62	16585.87	-18871.4	4 Yes
8Y3M	-0.51	14229.77	-19682.7	4 Yes
8Y6M	-0.44	14386.16	-23064.8	4 Yes
8Y9M	-0.41	10171.15	-17500.2	4 Yes
9Y	-0.43	10418.03	-17091.3	4 Yes
9Y3M	-0.48	12062.99	-17728.5	4 Yes
9Y6M	-0.49	12883.65	-18548.1	4 Yes
9Y9M	-0.48	12249.47	-18002.5	4 Yes
10Y	-0.79	20174.44	-18014.9	4 Yes
10Y3M	-0.97	25222.54	-18343.2	4 Yes
10Y6M	-1.07	28407.54	-18728.7	4 Yes
10Y9M	-1.15	33060.99	-20280.3	4 Yes
11Y	-1.33	13084.75	-6940.19	4 Yes
11Y3M	-1.53	-1725.03	795.3572	5 Yes
11Y6M	-1.65	18107.86	-7741.77	6 Yes
11Y9M	-1.71	23505.85	-9697	6 Yes
12Y	-1.41	19374.5	-9693.24	6 Yes
12Y3M	-1.21	16280.92	-9491.85	6 Yes
12Y6M	-1.07	14388.75	-9486.29	6 Yes
12Y9M	-1	13968.3	-9853.73	6 Yes
13Y	-0.82	11528.51	-9917.83	6 Yes
13Y3M	-0.69	9465.281	-9677.02	6 Yes
13Y6M	-0.6	7045.721	-8283.84	6 Yes
13Y9M	-0.57	6237.022	-7718.98	6 Yes
14Y	-0.57	6311.865	-7811.6	6 Yes
14Y3M	-0.56	6209.5	-7822.15	6 Yes
14Y6M	-0.56	6237.781	-7857.77	6 Yes
14Y9M	-0.56	6237.344	-7857.22	6 Yes
15Y	-0.54	6102.577	-7972.18	6 Yes
15Y3M	-0.54	6020.521	-7864.98	6 Yes
15Y6M	-0.52	5661.167	-7679.98	6 Yes
15Y9M	-0.53	3168.539	-4217.36	6 Yes
16Y	-0.38	-3330.54	6182.851	7 No
16Y3M	-0.29	-778.965	1894.859	7 No
16Y6M	-0.23	822.2676	-2521.99	8 No
16Y9M	-0.2	1671.614	-5896.08	8 No
17Y	-0.16	1370.214	-6041.23	8 No
17Y3M	-0.14	530.293	-2672.05	8 No
17Y6M	-0.13	478.0288	-2593.99	8 No

17Y9M	-0.12	426.8435	-2509.25	8 No
18Y	-0.15	527.5714	-2481.12	8 No
18Y3M	-0.16	604.0367	-2663.18	8 No
18Y6M	-0.16	548.6033	-2418.78	8 No
18Y9M	-0.16	567.9909	-2504.26	8 No
19Y	-0.28	1087.334	-2739.44	8 No
19Y3M	-0.36	1302.702	-2552.7	8 No
19Y6M	-0.42	1554.99	-2611.77	8 No
19Y9M	-0.44	1572.627	-2521.33	8 No
20Y	-0.51	1973.913	-2730.33	8 No
20Y3M	-0.56	2093.215	-2636.84	8 No
20Y6M	-0.58	2341.237	-2847.57	8 No
20Y9M	-0.6	1806.319	-2123.74	8 No
21Y	-0.57	1929.463	-2387.92	8 No
21Y3M	-0.57	-5912.01	7316.746	9 No
21Y6M	-0.57	-3001.01	3714.064	9 No
21Y9M	-0.57	-3096.26	3831.946	9 No
22Y	-0.54	-2752.43	3595.672	9 No
22Y3M	-0.59	-227.138	271.5782	9 No
22Y6M	-0.59	264.1523	-315.835	10 No
22Y9M	-0.59	-60.2803	72.07432	11 No
23Y	-0.6	191.2227	-224.825	12 No
23Y3M	-0.6	208.9451	-245.662	12 No
23Y6M	-0.6	100.8909	-118.62	12 No
23Y9M	-0.6	164.4781	-193.381	12 No
24Y	-0.61	86.53381	-100.072	12 No
24Y3M	-0.6	197.0773	-231.709	12 No
24Y6M	-0.63	168.5141	-188.692	12 No
24Y9M	-0.67	24.68479	-25.9903	12 No
25Y	-0.65	225.9295	-245.198	12 No
25Y3M	-0.65	254.3625	-276.056	12 No
25Y6M	-0.65	134.954	-146.464	12 No
25Y9M	-0.65	-52.7501	57.24894	13 No
26Y	-0.67	2595.941	-2733.24	14 No
26Y3M	-0.67	3933.125	-4141.14	14 No

Selected Strike: 5.0, sign-flip: 4, 5, 6, 7, 8, 9, 10, 11.

Tenor	Rate_move	DTD LCY	Sensi Risk (OOn-flip Categ)	Selected
3M	-0.02	1.38E-06	-4.9E-05	1 No
6M	-0.02	0.000323	-0.01138	1 No
9M	-0.02	0.001181	-0.04166	1 No
1Y	0.07	-1.9E-05	-0.0002	2 No

1Y3M	0.15	0.029521	0.138832	3 No
1Y6M	0.21	0.110342	0.370663	3 No
1Y9M	0.25	0.559605	1.579062	3 No
2Y	0.37	21.41822	40.83561	3 No
2Y3M	0.47	46.44966	69.71753	3 No
2Y6M	0.55	83.33912	106.8916	3 No
2Y9M	0.6	138.6947	163.067	3 No
3Y	-0.07	-25.0519	252.4644	4 Yes
3Y3M	-0.63	-288.661	323.2247	4 Yes
3Y6M	-1.07	-581.58	383.4271	4 Yes
3Y9M	-1.31	-852.19	458.9046	4 Yes
4Y	-1.61	-1311.09	574.4667	4 Yes
4Y3M	-1.85	-1722.03	656.6394	4 Yes
4Y6M	-2.03	-2161.38	751.0898	4 Yes
4Y9M	-2.13	-2517.69	833.8339	4 Yes
5Y	-1.73	-2240.9	913.7617	4 Yes
5Y3M	-1.41	-1912.76	956.9697	4 Yes
5Y6M	-1.19	-1708.42	1012.757	4 Yes
5Y9M	-1.08	-1711.16	1117.695	4 Yes
6Y	-2.74	-3591.56	924.6771	4 Yes
6Y3M	-3.78	-4995.38	932.2535	4 Yes
6Y6M	-4.52	-6518.95	1017.411	4 Yes
6Y9M	-4.87	-7130.57	1032.886	4 Yes
7Y	-5.18	-6394.8	870.8723	4 Yes
7Y3M	-5.45	-11138.8	1441.781	4 Yes
7Y6M	-5.61	-11834.5	1488.142	4 Yes
7Y9M	-5.69	-12740.5	1579.541	4 Yes
8Y	-6.17	-14821.6	1694.603	4 Yes
8Y3M	-6.57	-16880.2	1812.467	4 Yes
8Y6M	-6.82	-17031.6	1761.69	4 Yes
8Y9M	-6.95	-16559.5	1680.812	4 Yes
9Y	-6.94	-17991.3	1828.773	4 Yes
9Y3M	-6.94	-19089	1940.354	4 Yes
9Y6M	-6.94	-29667.6	3015.641	4 Yes
9Y9M	-6.93	-44390.9	4518.751	4 Yes
10Y	-7.46	-47388.3	4481.15	4 Yes
10Y3M	-7.91	-50591.6	4511.897	4 Yes
10Y6M	-8.19	-47633.7	4102.873	4 Yes
10Y9M	-8.33	6508.017	-551.139	5 Yes
11Y	-8.01	9417.395	-829.384	5 Yes
11Y3M	-7.73	7857.553	-717.076	5 Yes
11Y6M	-7.55	8111.002	-757.853	5 Yes
11Y9M	-7.17	6621.126	-622.827	5 Yes

USD Sensi IR Vega sheet (cont'd for Caps/floors)

USD Sensi IR Vega sheet (cont'd for Swaptions)

Swaption selection						
Selected Swaption Strikes: 2.81074977, 2.06074977, 1.9812578, 1.92644763, 2.92924738, 2.89327216, 2.23125792, 1.91746366, 2.56074977.						
Selected Strike: 2.81074977, Tenor: 10Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
10Y	5Y	-0.71839	113322	-111279	1 Yes	
10Y	5Y	-0.68334	-1092.29	1127.605	2 No	
Selected Strike: 2.06074977, Tenor: 10Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
10Y	5Y	-0.4895	57636.38	-83061.6	1 Yes	
Selected Strike: 1.9812578, Tenor: 5Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
5Y	7Y	-0.9381	32.93174	-24.764	1 Yes	
5Y	10Y	-0.9381	11998.13	-9022.36	1 Yes	
5Y	10Y	-0.92006	25976.83	-19917.1	1 Yes	
5Y	10Y	-0.8183	11024.93	-9504.35	1 Yes	
Selected Strike: 1.92644763, Tenor: 4Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
4Y	7Y	-0.9381	37.16857	-27.9501	1 Yes	
4Y	10Y	-0.9381	13541.75	-10183.1	1 Yes	
4Y	10Y	-0.92006	13586.21	-10416.9	1 Yes	
4Y	10Y	-0.8183	9243.123	-7968.29	1 Yes	
Selected Strike: 2.92924738, Tenor: 7Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
7Y	25Y	-1.05511	6.020866	-4.02547	1 Yes	
7Y	30Y	-1.05511	5491.03	-3671.23	1 Yes	
7Y	30Y	-0.81548	26388.52	-22827.5	1 Yes	
Selected Strike: 2.89327216, Tenor: 10Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
10Y	25Y	-1.05511	6.992741	-4.67526	1 Yes	
10Y	30Y	-1.05511	6377.379	-4263.83	1 Yes	
10Y	30Y	-0.81548	9294.483	-8040.21	1 Yes	
Selected Strike: 2.23125792, Tenor: 5Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
5Y	7Y	-0.9381	10.28126	-7.73131	1 Yes	
5Y	10Y	-0.9381	3745.806	-2816.77	1 Yes	
5Y	10Y	-0.92006	11515.89	-8829.51	1 Yes	
Selected Strike: 1.91746366, Tenor: 3Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
3Y	30Y	-0.89765	13315.18	-10464	1 Yes	
Selected Strike: 2.56074977, Tenor: 10Y, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
10Y	5Y	-0.71839	10443.4	-10255.1	1 Yes	

Selected Strike: Mini, Tenor: 3M, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
3M	10y	1.2656	630.5025	351.4372	1 Yes	
Selected Strike: Mini, Tenor: 6M, sign-flip: 1.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
6M	10y	0.5459	1101.974	1424.019	1 Yes	
Selected Strike: Mini, Tenor: 1Y, sign-flip: 1, 2, 3, 4, 5.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
1Y	1y	1.0389	49596.75	33677.26	1 Yes	
1Y	2y	0.9245	30370.48	23174.06	1 Yes	
1Y	3y	0.9104	-25645.9	-19872.1	2 Yes	
1Y	4y	1.0094	-6151.68	-4299.2	2 Yes	
1Y	5y	0.815	-6198.57	-5365.26	2 Yes	
1Y	7y	0.8099	-6130.41	-5339.69	2 Yes	
1Y	10y	0.5198	10663.54	14471.79	3 Yes	
1Y	12y	0.6392	13363.96	14748.77	3 Yes	
1Y	15y	0.8181	-7488.56	-6457.28	4 Yes	
1Y	20y	1.1183	-24065.1	-15180.5	4 Yes	
1Y	25y	1.2116	132963.6	77416	5 Yes	
1Y	30y	1.4222	78386.76	38881.17	5 Yes	
Selected Strike: Mini, Tenor: 2Y, sign-flip: -1, 0, 1, 2, 3, 4, 5.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
2Y	1y	2.0928	-42218.3	-14230.8	-1 Yes	
2Y	2y	1.3058	-16722.5	-9034.05	-1 Yes	
2Y	3y	1.2989	-9783.4	-5313.39	-1 Yes	
2Y	4y	0.4065	12594.48	21856.31	0 Yes	
2Y	5y	0.2089	4880.236	16480.1	0 Yes	
2Y	7y	0.1987	7137.41	25339.62	0 Yes	
2Y	10y	0.2123	-1752.18	-5822.18	1 Yes	
2Y	12y	0.2918	4483.408	10838.78	2 Yes	
2Y	15y	0.4109	-13771.2	-23642.4	3 Yes	
2Y	20y	0.5111	17719.37	24456.8	4 Yes	
2Y	25y	0.7024	27338.14	27456.28	4 Yes	
2Y	30y	0.674	-14998.1	-15697.7	5 Yes	
Selected Strike: Mini, Tenor: 3Y, sign-flip: 1, 2, 3, 4, 5, 6.						
Tenor	erlying Mat	Rate_move	DTD LCY	Insi Risk (OCh-flip Categ)	Selected	
3Y	1y	1.064	32519.29	21560.4	1 Yes	
3Y	2y	0.6778	-78.1091	-81.2938	2 Yes	
3Y	3y	0.6882	-5407.13	-5542.55	2 Yes	
3Y	4y	0.2806	-9544.41	-23994.9	2 Yes	
3Y	5y	0.0949	426.9453	3173.682	3 Yes	
3Y	7y	0.0899	-442.238	-3470.19	4 Yes	

USD Sensi IR Vega sheet (cont'd for Swaptions)

3Y	10y	0.0918	-7.94876	-61.0821	4 Yes
3Y	12y	0.1335	4644.734	24543.52	5 Yes
3Y	15y	0.1962	7327.053	26344.36	5 Yes
3Y	20y	0.298	-4788.33	-11335.1	6 Yes
3Y	25y	0.2982	-1467.04	-3470.49	6 Yes
3Y	30y	0.2982	-1555.15	-3678.92	6 Yes

Selected Strike: Mini, Tenor: 4Y, sign-flip: -1, 0, 1, 2, 3, 4, 5.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
4Y	1y	1.0763	-21557.8	-14129.5	-1 Yes
4Y	2y	0.3713	1028.7	1954.434	0 Yes
4Y	3y	0.2746	-8495.12	-21823.6	1 Yes
4Y	4y	0.0911	3549.729	27487.43	2 Yes
4Y	5y	-0.0075	-146.951	13821.9	3 Yes
4Y	7y	-0.0081	-78.3124	6820.289	3 Yes
4Y	10y	-0.0081	265.2275	-23098.9	4 Yes
4Y	12y	0.0718	-197.573	-1941.15	5 Yes
4Y	15y	0.1916	-657.568	-2421.04	5 Yes
4Y	20y	0.2932	-5541.36	-13332.4	5 Yes
4Y	25y	0.3945	-8385.24	-14994.3	5 Yes
4Y	30y	0.3955	-3605.07	-6430.2	5 Yes

Selected Strike: Mini, Tenor: 5Y, sign-flip: 0, 1, 2, 3, 4, 5, 6, 7.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
5Y	1y	1.5176	-182.677	-84.915	-1 No
5Y	2y	0.7933	66361.01	59010.98	0 Yes
5Y	3y	0.7021	-5046.99	-5070.97	1 Yes
5Y	4y	0.2964	6944.313	16527.55	2 Yes
5Y	5y	0.0086	-890.056	-73009	3 Yes
5Y	7y	0.0981	8560.414	61557.8	4 Yes
5Y	10y	0.1009	-1577.21	-11027	5 Yes
5Y	12y	0.1452	-672.949	-3269.44	5 Yes
5Y	15y	0.2117	3124.287	10410.88	6 Yes
5Y	20y	0.2032	13912.97	48300.69	6 Yes
5Y	25y	0.2981	5743.883	13592.55	6 Yes
5Y	30y	0.3038	-9036.51	-20983.1	7 Yes

Selected Strike: Mini, Tenor: 7Y, sign-flip: -1, 0, 1, 2, 3, 4, 5.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
7Y	1y	0.5356	-12312.3	-16216.4	-1 Yes
7Y	2y	0.302	-10639.8	-24853.3	-1 Yes
7Y	3y	0.2986	29129.66	68818.15	0 Yes
7Y	4y	0.1998	5360.561	18926.58	0 Yes
7Y	5y	0.1011	-6441.33	-44945.1	1 Yes
7Y	7y	0.0013	32.00777	17368.78	2 Yes

7Y	10y	0.0012	-67.6691	-39780.1	3 Yes
7Y	12y	0.0412	1212.386	20758.73	4 Yes
7Y	15y	0.101	2247.104	15694.92	4 Yes
7Y	20y	0.1015	1704.38	11845.61	4 Yes
7Y	25y	0.2009	1251.407	4394.159	4 Yes
7Y	30y	0.2009	-10676	-37487.3	5 Yes

Selected Strike: Mini, Tenor: 10Y, sign-flip: 1, 2, 3, 4.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
10Y	1y	0.1527	1079.929	4989	1 Yes
10Y	2y	0.133	5071.81	26901.01	1 Yes
10Y	3y	0.0034	50.21203	10418.04	1 Yes
10Y	4y	0.0031	40.10812	9126.998	1 Yes
10Y	5y	-0.0738	-4242.84	40556.26	2 Yes
10Y	7y	0.0017	165.9565	68865.66	3 Yes
10Y	10y	0.032	2399.114	52888.14	3 Yes
10Y	12y	0.0317	1079.273	24017.58	3 Yes
10Y	15y	0.0313	1036.275	23355.43	3 Yes
10Y	20y	0.0139	279.7235	14196.18	3 Yes
10Y	25y	0.1027	-140.537	-965.332	4 Yes
10Y	30y	0.1234	-1921.23	-10983	4 Yes

Selected Strike: Mini, Tenor: 12Y, sign-flip: 1, 2, 3, 4, 5, 6, 7, 8.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
12Y	1y	0.1611	1492.812	6536.825	1 Yes
12Y	2y	0.0887	-1608.47	-12792.3	2 Yes
12Y	3y	0.0027	174.3224	45545.64	3 Yes
12Y	4y	0.0425	234.1118	3885.901	3 Yes
12Y	5y	0.0009	-13.0009	-10190.3	4 Yes
12Y	7y	0.0017	-136.109	-56479.9	4 Yes
12Y	10y	0.0338	516.0966	10771.39	5 Yes
12Y	12y	0.0472	-538.25	-8044.5	6 Yes
12Y	15y	0.0673	763.2275	8000.116	7 Yes
12Y	20y	0.0508	167.4818	2325.741	7 Yes
12Y	25y	0.1037	271.6212	1847.746	7 Yes
12Y	30y	0.1203	-502.71	-2947.88	8 Yes

Selected Strike: Mini, Tenor: 15Y, sign-flip: 2.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
15Y	1y	0.1729	-1317.54	-5375.58	-1 No
15Y	2y	0.0209	242.6864	8191.37	0 No
15Y	3y	0.0005	-4.77839	-6741.69	1 No
15Y	4y	0.1005	-555.445	-3898.81	1 No
15Y	5y	0.1118	10896.42	68754.25	2 Yes
15Y	7y	0.0007	19.92035	20075.03	2 Yes

15Y	10y	0.0354	-226.572	-4515.02	3 No
15Y	12y	0.0693	2594.979	26415.45	4 No
15Y	15y	0.1201	-153.833	-903.572	5 No
15Y	20y	0.1048	72.67301	489.1806	6 No
15Y	25y	0.104	312.8391	2121.998	6 No
15Y	30y	0.1144	-145.344	-896.247	7 No

Selected Strike: Mini, Tenor: 20Y, sign-flip: -1, 0, 1, 2.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
20Y	1y	0.0412	-230.165	-3940.94	-1 Yes
20Y	2y	0.0284	-411.934	-10232.1	-1 Yes
20Y	3y	0.1024	-348.053	-2397.74	-1 Yes
20Y	4y	0.004	-14.5555	-2566.99	-1 Yes
20Y	5y	0.0178	856.6698	33950.86	0 Yes
20Y	7y	0.0021	79.47457	26697.23	0 Yes
20Y	10y	0.0238	-43.9471	-1302.6	1 Yes
20Y	12y	0.0578	-51.7486	-631.579	1 Yes
20Y	15y	0.1088	-71.1185	-461.117	1 Yes
20Y	20y	0.1039	-3.42015	-23.2213	1 Yes
20Y	25y	0.1015	46.4108	322.5599	2 Yes
20Y	30y	0.2073	454.2352	1545.748	2 Yes

Selected Strike: Mini, Tenor: 25Y, sign-flip: 1, 2.

Tenor	erlying Mat	Rate_move	DTD LCY	nsi Risk (OCh-flip Categ)	Selected
25Y	1y	-0.0001	0.81534	-5751.7	1 Yes
25Y	2y	0.1002	262.4535	1847.745	1 Yes
25Y	3y	-0.0009	-16.0709	12596.64	2 Yes
25Y	4y	0.0016	-1.86281	-821.306	2 Yes
25Y	5y	0.0019	0.995581	369.6412	3 No
25Y	7y	0.0013	2.354351	1277.571	3 No
25Y	10y	0.0023	-1.64257	-503.794	4 No
25Y	12y	0.0434	-25.5338	-415.034	4 No
25Y	15y	0.105	14.55567	97.79133	5 No

IRD_Commentary sheet

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V										
SUMMARY																															
Selection Table																															
Ccy	cap_tion	DTD_LCY	At_Risk	Restore	Tenors	UMaturity	Rate_min	Rate_max	Comment																						
All		1918888								PL Gain of SGD 1.9M from IR Vega																					
USD	Caplet	1485273	-13021.3	-2732.16	1Y6M to 27Y3M		-8.33	1.951174	SGD +1.5M USD IR Caplet Vol decreased by up to 8.3 vol points on tenors 1Y6M to 27Y3M on short positions																						
USD	Swaption	642471.6	323679.2	-173478	3M to 25Y	1y to 30Y	-1.05511	2.0928	SGD +0.5M USD IR Swaption Vol increased by up to 2.1 vol points on tenors 3M to 25Y on underlying maturity 1y to 30Y on long positions																						
COMMENTARY																															
PL Gain of SGD 1.9M from IR Vega where																															
(1) SGD +1.5M USD IR Caplet Vol decreased by up to 8.3 vol points on tenors 1Y6M to 27Y3M on short positions																															
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