Import Interest Rate Swap Trades (W5)

This version is superseded.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

PURPOSE

This document shows the detailed procedure for importing interest rate swap trades.

WHY IS THIS IMPORTANT?

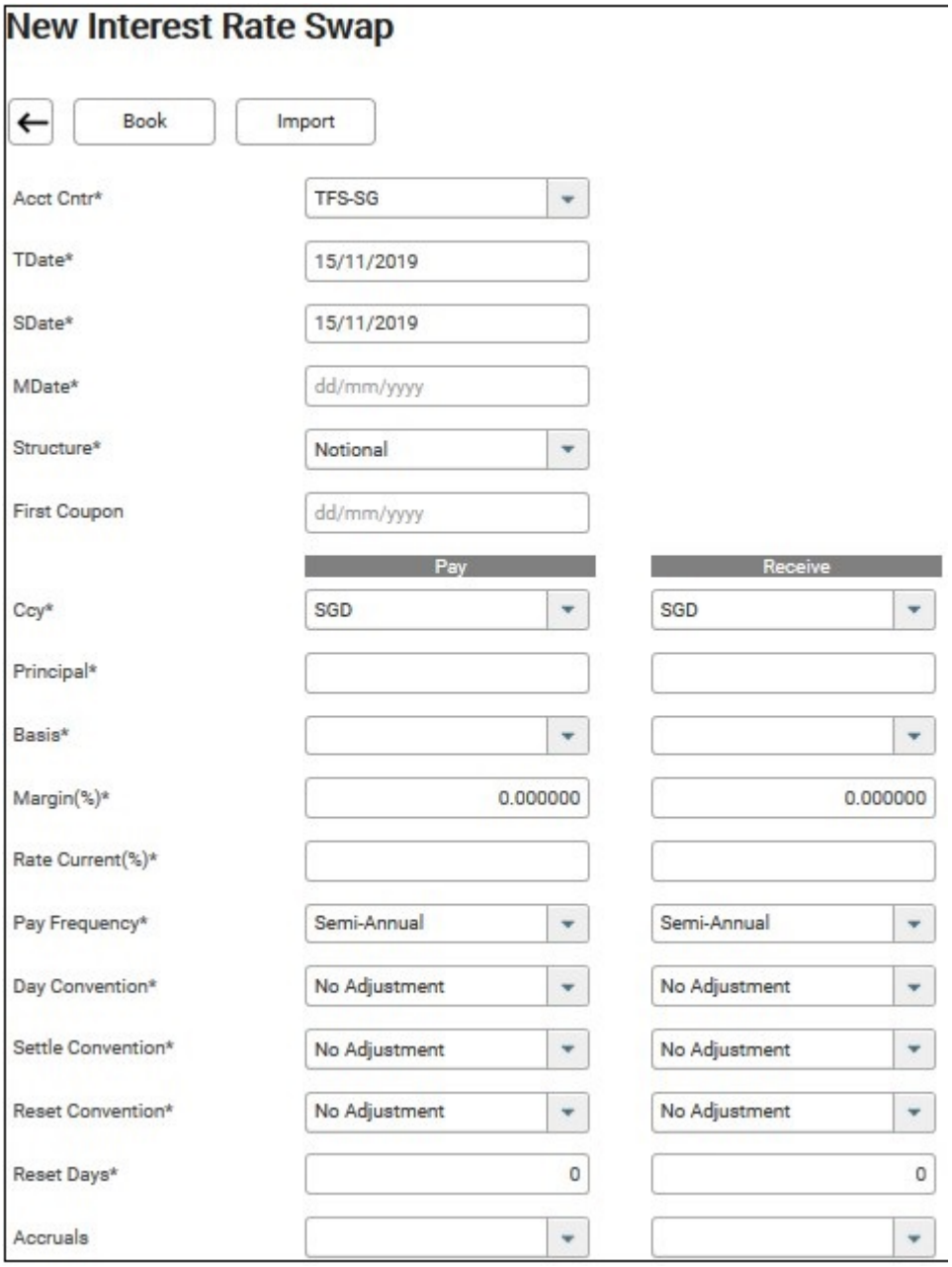
This helps during the migration of existing trades into the system during initial implementation where the transactions can be imported in bulk.

PROCEDURE



1. From the Main Menu, select Transaction > Interest Rate Swap.

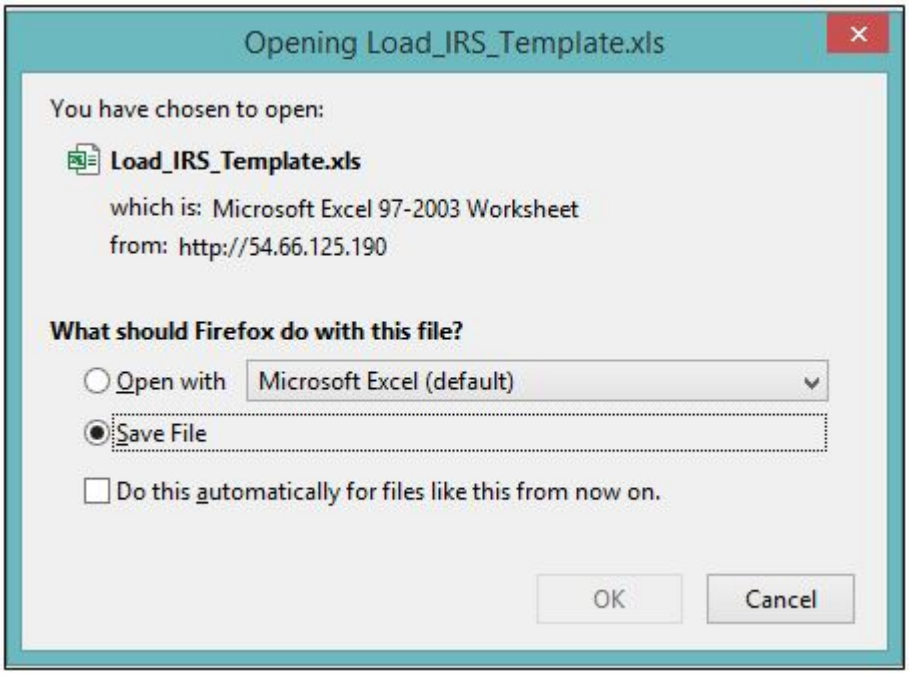
2. Click New.



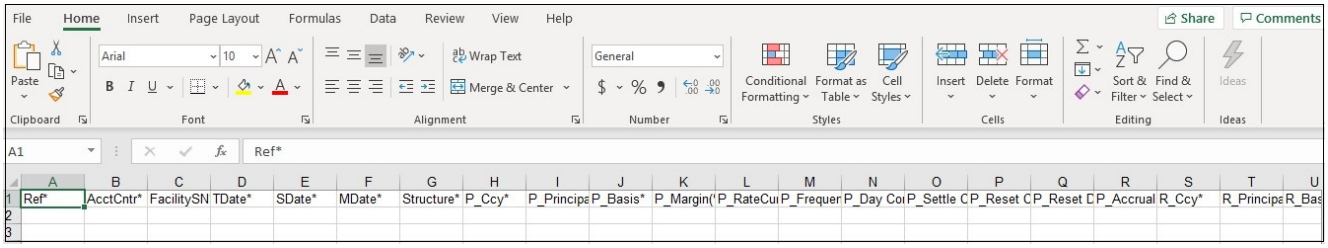
3. Click Import. Import Interest Rate Swap Trades screen displays.



4. Click Template to download CS Lucas template for importing interest rate swap.



5. Save the file and open. An Excel sheet will be opened.



6. There are two tabs in the Load_IRS_Template. Fill in the fields in both "IRS_Trades" and "IRS_Structure" tabs. Those with asterisk (*) are mandatory. For more information on each field, see Create Interest Rate Swap.

"IRS_Trades" tab

	A	B	C	D	E	F	G	H	I	J	K	L	M	N
1	Ref*	AcctCntr*	FacilitySN*	TDate*	SDate*	MDate*	Structure*	P_Ccy*	P_Principal*	P_Basis*	P_Margin(%)*	P_RateCurrent(%)*	P_Frequency*	P_Day Convention
2	IRS1	TFS-SG	TFS - DBS-SG:IRS	11-Sep-17	11-Sep-17	11-Sep-20	Notional	SGD	10,000,000.00	-FIXED-	0	4	Semi-Annual	
3	IRS2	TFS-SG	TFS - DBS-SG:IRS	11-Sep-17	11-Sep-17	11-Sep-20	Back Only	SGD	10,000,000.00	-	0	4	Semi-Annual	
4	IRS3	TFS-SG	TFS - DBS-SG:IRS	11-Sep-17	11-Sep-17	11-Sep-20	Front Only	SGD	10,000,000.00	-	0	4	Semi-Annual	
5	IRS4	TFS-SG	TFS - DBS-SG:IRS	11-Sep-17	11-Sep-17	11-Sep-20	Front and Back	SGD	10,000,000.00	-	0	4	Semi-Annual	

"IRS_Structure" tab

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Ref*	Leg Type*	VDate*	P_Ccy*	P_Notional*	P_Rate(%	P_Interest CF	P_Principal CF*	R_Ccy*	R_Notional*	R_Rate(%	R_Interest CF	R_Principal CF*
2	IRS1	Periodic Exchange	11 Mar 2018	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
3	IRS1	Periodic Exchange	11 Sep 2018	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
4	IRS1	Periodic Exchange	11 Mar 2019	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
5	IRS1	Periodic Exchange	11 Sep 2019	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
6	IRS1	Periodic Exchange	11 Mar 2020	SGD	10,000,000.00	4	199,452.05	0.00	SGD	10,000,000.00	2.5	124,657.53	0.00
7	IRS1	Periodic Exchange	11 Sep 2020	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
8	IRS2	Periodic Exchange	11 Mar 2018	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
9	IRS2	Periodic Exchange	11 Sep 2018	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
10	IRS2	Periodic Exchange	11 Mar 2019	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
11	IRS2	Periodic Exchange	11 Sep 2019	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
12	IRS2	Periodic Exchange	11 Mar 2020	SGD	10,000,000.00	4	199,452.05	0.00	SGD	10,000,000.00	2.5	124,657.53	0.00
13	IRS2	Final Principal Exchange	11 Sep 2020	SGD	10,000,000.00	4	201,643.84	10,000,000.00	SGD	10,000,000.00	2.5	126,027.40	10,000,000.00
14	IRS3	Initial Principal Exchange	11 Sep 2017	SGD	10,000,000.00	4	0.00	10,000,000.00	SGD	10,000,000.00	2.5	0.00	10,000,000.00
15	IRS3	Periodic Exchange	11 Mar 2018	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
16	IRS3	Periodic Exchange	11 Sep 2018	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
17	IRS3	Periodic Exchange	11 Mar 2019	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
18	IRS3	Periodic Exchange	11 Sep 2019	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
19	IRS3	Periodic Exchange	11 Mar 2020	SGD	10,000,000.00	4	199,452.05	0.00	SGD	10,000,000.00	2.5	124,657.53	0.00
20	IRS3	Periodic Exchange	11 Sep 2020	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
21	IRS4	Initial Principal Exchange	11 Sep 2017	SGD	10,000,000.00	4	0.00	10,000,000.00	SGD	10,000,000.00	2.5	0.00	10,000,000.00
22	IRS4	Periodic Exchange	11 Mar 2018	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
23	IRS4	Periodic Exchange	11 Sep 2018	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
24	IRS4	Periodic Exchange	11 Mar 2019	SGD	10,000,000.00	4	198,356.16	0.00	SGD	10,000,000.00	2.5	123,972.60	0.00
25	IRS4	Periodic Exchange	11 Sep 2019	SGD	10,000,000.00	4	201,643.84	0.00	SGD	10,000,000.00	2.5	126,027.40	0.00
26	IRS4	Periodic Exchange	11 Mar 2020	SGD	10,000,000.00	4	199,452.05	0.00	SGD	10,000,000.00	2.5	124,657.53	0.00
27	IRS4	Final Principal Exchange	11 Sep 2020	SGD	10,000,000.00	4	201,643.84	10,000,000.00	SGD	10,000,000.00	2.5	126,027.40	10,000,000.00

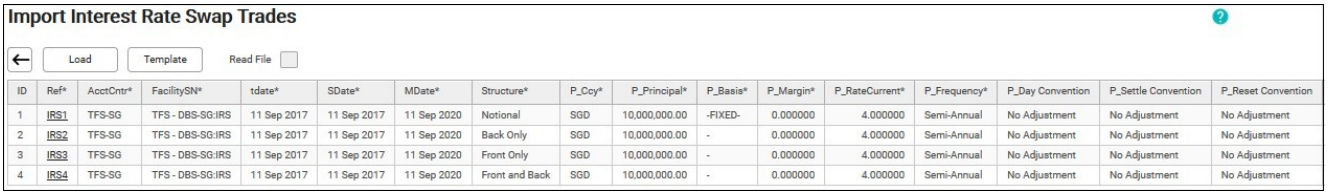
7. Save the Excel file on the computer.

8. Go back to the Import Interest Rate SwapTrades screen, tick on Read File checkbox.

9. Click Choose File. Browse for the file saved in the computer.



10. Click Read File. The values inputted in the Excel File will displays.

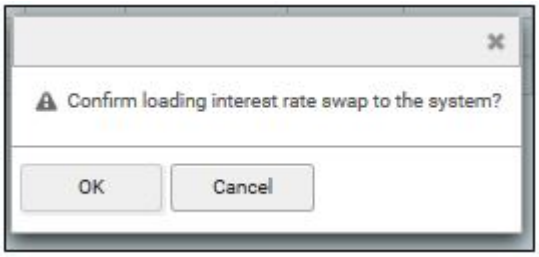


ID	Ref*	AcctCntr*	FacilitySN*	tdate*	SDate*	MDate*	Structure*	P_Ccy*	P_Principal*	P_Basis*	P_Margin*	P_RateCurrent*	P_Frequency*	P_Day Convention	P_Settle Convention	P_Reset Convention
1	IRS1	TFS-SG	TFS - DBS-SG:IRS	11 Sep 2017	11 Sep 2017	11 Sep 2020	Notional	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment
2	IRS2	TFS-SG	TFS - DBS-SG:IRS	11 Sep 2017	11 Sep 2017	11 Sep 2020	Back Only	SGD	10,000,000.00	-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment
3	IRS3	TFS-SG	TFS - DBS-SG:IRS	11 Sep 2017	11 Sep 2017	11 Sep 2020	Front Only	SGD	10,000,000.00	-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment
4	IRS4	TFS-SG	TFS - DBS-SG:IRS	11 Sep 2017	11 Sep 2017	11 Sep 2020	Front and Back	SGD	10,000,000.00	-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment

11. If there is an error, the user will be prompted with the rows to be corrected. To make corrections, go to the Excel file to make the necessary corrections and click Read File again.

12. If there is no error, click Load.

13. When a popup appears, click OK.



14. A message saying that load was successful will be displayed. Trade ID will be assigned to the successfully loaded trades.



FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

Create Interest Rate Swap

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created
11-Sep-2017	Clarissa	Reformatted. Rewritten.
15-Nov-2019	Lyra	Updated Screenshots.