

Import Interest Rate Swap Trades

[See previous W5 version 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 on Action and select New.

New Interest Rate Swap

✕ Cancel

📁 Book

📄 Import

Acct Cntr*

TFS-SG

TDate*

16/05/2023

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

Import Interest Rate Swap Trades

Cancel

Template

Read File

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	P_Reset Days*	P
No records found.																		

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.

Load_IRS_Template - Compatibility Mode - Excel

A1

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Ref*

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Ref*	AcctCntr*	FacilitySN*	TDate*	SDate*	MDate*	Structure*	P_Ccy*	P_Principal*	P_Basis*	P_Margin(%)*	P_RateCurrent(%)*	P_Frequency*
2													
3													
4													

IRS_Trades

IRS_Structure

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

AutoSave

Load_IRS_Template - Compatibility Mode

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Insert

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fx

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	Ref*	AcctCntr*	FacilitySN*	TDate*	SDate*	MDate*	Structure*	P_Ccy*	P_Principal*	P_Basis*	P_Margin(%)*	P_RateCurrent(%)*	P_Frequency*	P_Day Conventi	P_Settle Conver	P_Reset Conver	P_Reset Days*	P_Accruals
2	IRS1	TFS-SG	TFS - DBS-SG-IRS	15-May-23	15-May-23	15-May-25	Notional	SGD	10,000,000.00	-FIXED-	0		4 Semi-Annual					0
3	IRS2	TFS-SG	TFS - DBS-SG-IRS	15-May-23	15-May-23	15-May-25	Back Only	SGD	10,000,000.00	-FIXED-	0		4 Semi-Annual					0
4	IRS3	TFS-SG	TFS - DBS-SG-IRS	15-May-23	15-May-23	15-May-25	Front Only	SGD	10,000,000.00	-FIXED-	0		4 Semi-Annual					0
5	IRS4	TFS-SG	TFS - DBS-SG-IRS	15-May-23	15-May-23	15-May-25	Front and Back	SGD	10,000,000.00	-FIXED-	0		4 Semi-Annual					0
6																		

IRS_Trades

IRS_Structure

AutoSave

Load_IRS_Template - Compatibility Mode

Search

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File

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	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL
1	Ref*	R_Principal*	R_Basis*	R_Margin(%)*	R_RateCurrent(%)*	R_Frequency*	R_Day Convention	R_Settle Convention	R_Reset Convention	R_Reset Days*	R_Accruals	ActualDealerID*	CtpyDealer	Portfolio	Project	SubType	Narrative	AcctCntr Division	Ctpy Division	WHTType
2	SGD	10,000,000.00	Sibor 6 mth	0	2.8 Semi-Annual						0	admin@devent1.com								
3	SGD	10,000,000.00	Sibor 6 mth	0	2.8 Semi-Annual						0	admin@devent1.com								
4	SGD	10,000,000.00	Sibor 6 mth	0	2.8 Semi-Annual						0	admin@devent1.com								
5	SGD	10,000,000.00	Sibor 6 mth	0	2.8 Semi-Annual						0	admin@devent1.com								
6																				

IRS_Trades

IRS_Structure

“IRS_Structure” tab

AutoSave Off Load_IRS_Template - Compatibility Mode Search

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	A	B	C	D	E	F	G	H	I	J	K	L	M	N
	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*	
1	IRS1	Periodic Exchange	15-Nov-23	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
2	IRS1	Periodic Exchange	15-May-24	SGD	10000000	4	199452.05	0	SGD	10000000	2.8	139616.44	0	
3	IRS1	Periodic Exchange	15-Nov-24	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
4	IRS1	Periodic Exchange	15-May-25	SGD	10000000	4	198356.16	0	SGD	10000000	2.8	138849.32	0	
5	IRS2	Periodic Exchange	15-Nov-23	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
6	IRS2	Periodic Exchange	15-May-24	SGD	10000000	4	199452.05	0	SGD	10000000	2.8	139616.44	0	
7	IRS2	Periodic Exchange	15-Nov-24	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
8	IRS2	Periodic Exchange	15-May-25	SGD	10000000	4	198356.16	10000000	SGD	10000000	2.8	138849.32	10000000	
9	IRS3	Initial Principal Exchange	15-Nov-23	SGD	10000000	4	201643.84	10000000	SGD	10000000	2.8	141150.68	10000000	
10	IRS3	Periodic Exchange	15-May-24	SGD	10000000	4	199452.05	0	SGD	10000000	2.8	139616.44	0	
11	IRS3	Periodic Exchange	15-Nov-24	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
12	IRS3	Periodic Exchange	15-May-25	SGD	10000000	4	198356.16	0	SGD	10000000	2.8	138849.32	0	
13	IRS4	Initial Principal Exchange	15-Nov-23	SGD	10000000	4	201643.84	10000000	SGD	10000000	2.8	141150.68	10000000	
14	IRS4	Periodic Exchange	15-May-24	SGD	10000000	4	199452.05	0	SGD	10000000	2.8	139616.44	0	
15	IRS4	Periodic Exchange	15-Nov-24	SGD	10000000	4	201643.84	0	SGD	10000000	2.8	141150.68	0	
16	IRS4	Periodic Exchange	15-May-25	SGD	10000000	4	198356.16	10000000	SGD	10000000	2.8	138849.32	10000000	
17	IRS4	Final Principal Exchange	15-May-25	SGD	10000000	4	198356.16	10000000	SGD	10000000	2.8	138849.32	10000000	
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IRS_Trades IRS_Structure

7. Save the Excel file on the computer.

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

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

Import Interest Rate Swap Trades

Read File ☒

File ☒ Read File Load_IRS_Template.xls

ID	Ref*	AcctCntr*	FacilitySN*	TDate*	SDate*	MDate*	Structure*	P_Ccy*	P_Principal*	P_Basis*	P_Margin*	P_RateCurrent*	P_Frequency*
No records found.													

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

Import Interest Rate Swap Trades

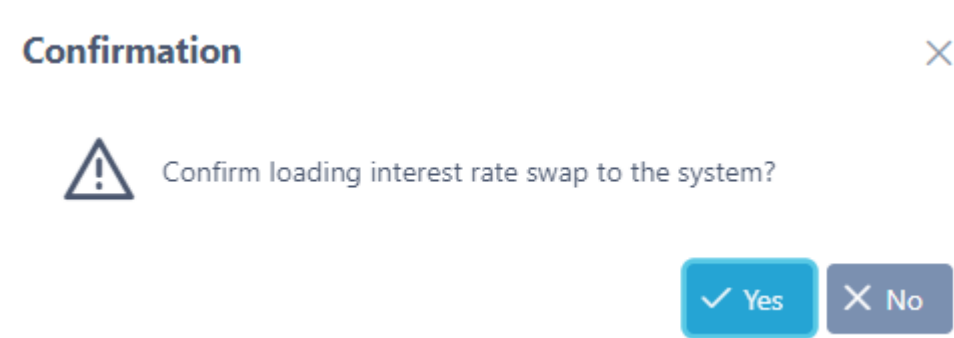
Read File ☐

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 Conventio
1	IRS1	TFS-SG	TFS - DBS-SGIRS	15 May 2023	15 May 2023	15 May 2025	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-SGIRS	15 May 2023	15 May 2023	15 May 2025	Back Only	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment
3	IRS3	TFS-SG	TFS - DBS-SGIRS	15 May 2023	15 May 2023	15 May 2025	Front Only	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	No Adjustment
4	IRS4	TFS-SG	TFS - DBS-SGIRS	15 May 2023	15 May 2023	15 May 2025	Front and Back	SGD	10,000,000.00	-FIXED-	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 Yes.



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

Import Interest Rate Swap Trades

Cancel

Template

Read File

The TradeIDs has been assigned to trade that has been successfully loaded.

ID	TradeID	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
1	IRS100019.00	IRS1	TFS-SG	TFS - DBS-SGiRS	15 May 2023	15 May 2023	15 May 2025	Notional	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	N
2	IRS100020.00	IRS2	TFS-SG	TFS - DBS-SGiRS	15 May 2023	15 May 2023	15 May 2025	Back Only	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	N
3	IRS100021.00	IRS3	TFS-SG	TFS - DBS-SGiRS	15 May 2023	15 May 2023	15 May 2025	Front Only	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	N
4	IRS100022.00	IRS4	TFS-SG	TFS - DBS-SGiRS	15 May 2023	15 May 2023	15 May 2025	Front and Back	SGD	10,000,000.00	-FIXED-	0.000000	4.000000	Semi-Annual	No Adjustment	No Adjustment	N

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[Create Interest Rate Swap](#)

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created.
11-Sep-2017	Clarissa	Rewritten. Reformatted.
15-Nov-2019	Lyra	Updated screenshots.
16-May-2023	TS	Updated to W6 instructions and screenshots.