Report 6001: Outstanding Interest Rate Swap

PURPOSE

To provide the details used by CS Lucas to show the Outstanding Interest Rate Swap.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Outstanding Interest Rate Swap.

QUERY

1. Navigate to Reporting > Standards > Report 6001: Outstanding Interest Rate Swap.

2. Fill in the mandatory parameter – Acct Cntr and As At Date.

3. Click on the required format.

4. The report shows the Trade ID, Accounting Centre, Counterparty, VDate, MDate, Type, Pay Leg Currency, Principal, Basis, Margin and Next Reset, Receive Leg Currency, Principal, Basis, Margin and Next Reset.

6001

CS LUCAS

Outstanding Interest Rate Swap

Acct Cntr:TFS-SG Date: As At 31-Dec-2019

						Pay Leg					Rec Leg				
TradeID	Acct Cntr	CtpyID	VDate	MDate	Type	Ccy	Principal	Basis	Margin	Next Reset	Ccy	Principal	Basis	Margin	Next Reset
IRS100001.00	TFS-SG	DBS-SG	14-Jun-17	14-Jun-21	Notional	SGD	10,000,000.00	Libor 3 mth	0.0	14-Jun-20	SGD	10,000,000.00	Libor 3 mth	0.0	14-Jun-20
IRS100002.00	TFS-SG	DBS-SG	15-Jun-17	15-Jun-21	Notional	USD	40,000,000.00	Libor 3 mth	0.0	15-Jun-20	USD	40,000,000.00	Libor 3 mth	0.0	15-Jun-20
IRS100003.00	TFS-SG	DBS-SG	15-Jun-17	15-Jun-21	Notional	USD	30,000,000.00	Libor 3 mth	0.0	15-Jun-20	USD	30,000,000.00	Libor 3 mth	0.0	15-Jun-20

For explanation of button, please see link.

For explanation of buttons, please see link.

DATA SOURCE

To view the following transaction,

A	B	C	D	E	F	G	H	I	J		K	L	M	N	
						Pay Leg					Rec Leg				
TradeID	Acct Cntr	CtpyID	VDate	MDate	Type	Ccy	Principal	Basis	Margin	Next Reset	Ccy	Principal	Basis	Margin	Next Reset
IRS100001.00	TFS-SG	DBS-SG	14-Jun-17	14-Jun-21	Notional	SGD	10,000,000.00	Libor 3 mth	0.0	14-Jun-20	SGD	10,000,000.00	Libor 3 mth	0.0	14-Jun-20

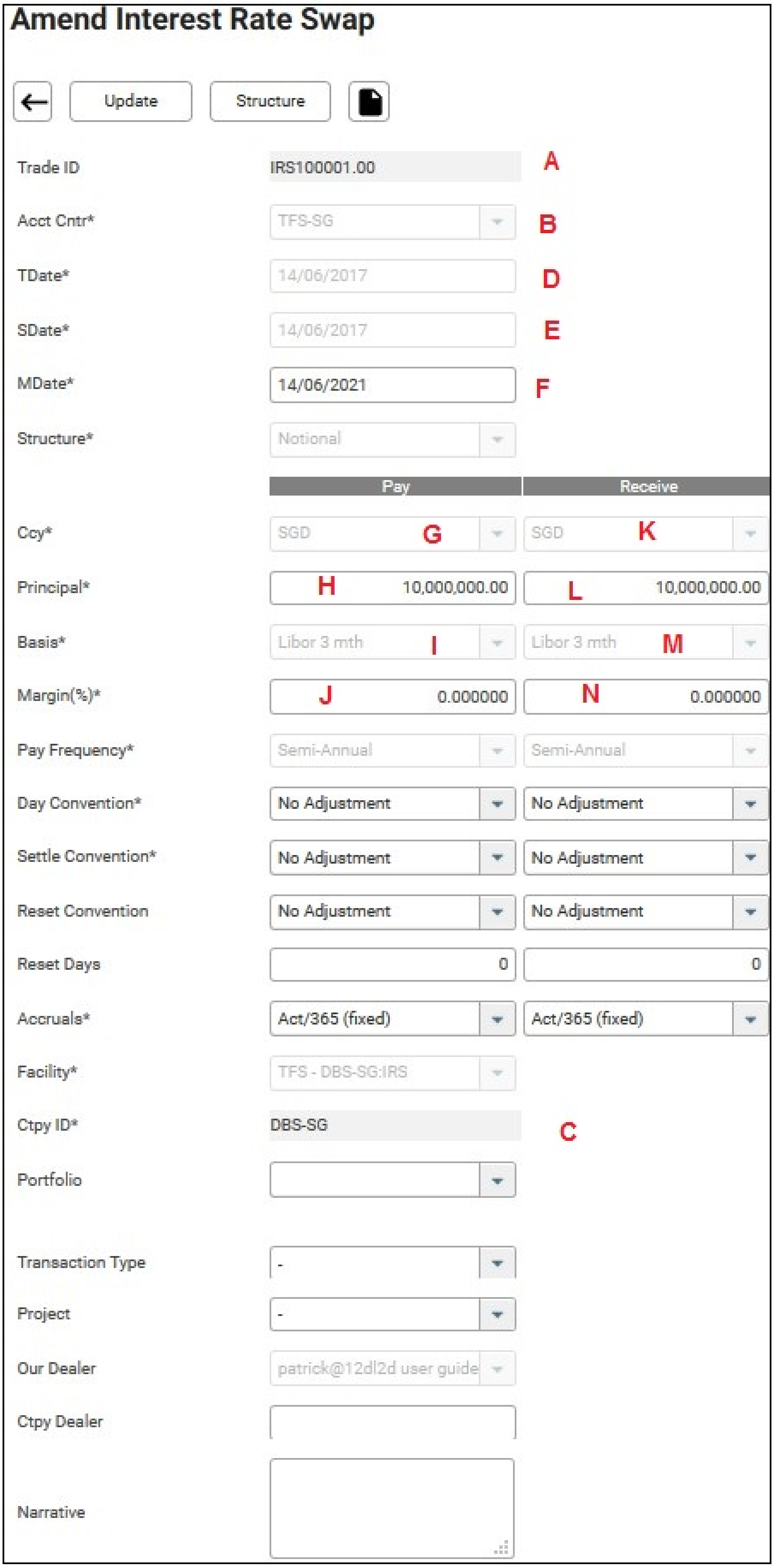
Follow the steps as shown below:

1. Navigate to Transaction > Interest Rate Swap.

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

3. Key in MDate Fr* (From example: 31/12/2019)

4. Click Refresh.



Amend Interest Rate Swap

Update | Structure

	Pay	Receive
Trade ID	IRS100001.00 (A)	
Acct Cntr*	TFS-SG (B)	
TDate*	14/06/2017 (D)	
SDate*	14/06/2017 (E)	
MDate*	14/06/2021 (F)	
Structure*	Notional	
Ccy*	SGD (G)	SGD (K)
Principal*	(H) 10,000,000.00	(L) 10,000,000.00
Basis*	Libor 3 mth (I)	Libor 3 mth (M)
Margin(%)*	(J) 0.000000	(N) 0.000000
Pay Frequency*	Semi-Annual	Semi-Annual
Day Convention*	No Adjustment	No Adjustment
Settle Convention*	No Adjustment	No Adjustment
Reset Convention	No Adjustment	No Adjustment
Reset Days	0	0
Accruals*	Act/365 (fixed)	Act/365 (fixed)
Facility*	TFS - DBS-SG:IRS	
Ctpy ID*	DBS-SG (C)	
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer		
Narrative		

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
07-Dec-2016	Li Ping	Created.
17-Dec-2019	Lyra	Updated Screenshots.