

Report 6002: Outstanding Interest Rate Swap Repayment

PURPOSE

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

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 6002: Outstanding Interest Rate Swap Repayment.



The screenshot shows the header of the report interface. At the top, it says "Outstanding Interest Rate Swap Repayment". Below this, there is a row of buttons: a back arrow, "PDF", "Excel", "Word", a download icon, a star icon, and a save icon. Below the buttons, there are two input fields. The first is labeled "Acct Cntr*" and has a dropdown menu with "TFS-SG" selected. The second is labeled "As At*" and has a text box with "31/12/2019".

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, Pay and Receive Currency Repayment Details.

Outstanding Interest Rate Swap Repayment

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

						Pay Leg					Rec Leg					
TradeID	Acct Cntr	CptyID	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	
Pay Ccy : SGD						Receive Ccy : SGD										
TradeID	End Date	VDate	Notional Amt	Principal	Interest	Total	Rate	TradeID	End Date	VDate	Notional Amt	Principal	Interest	Total	Rate	Net Settlement
	14-Dec-17	14-Dec-17	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-17	14-Dec-17	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Jun-18	14-Jun-18	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-18	14-Jun-18	10,000,000.00	0.00	139,616.44	139,616.44	2.80%	(34,904.11)
	14-Dec-18	14-Dec-18	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-18	14-Dec-18	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Jun-19	14-Jun-19	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-19	14-Jun-19	10,000,000.00	0.00	139,616.44	139,616.44	2.80%	(34,904.11)
	14-Dec-19	14-Dec-19	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-19	14-Dec-19	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Jun-20	14-Jun-20	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Jun-20	14-Jun-20	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Dec-20	14-Dec-20	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-20	14-Dec-20	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Jun-21	14-Jun-21	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-21	14-Jun-21	10,000,000.00	0.00	139,616.44	139,616.44	2.80%	(34,904.11)
	14-Dec-21	14-Dec-21	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-21	14-Dec-21	10,000,000.00	0.00	140,383.56	140,383.56	2.80%	(35,095.89)
	14-Jun-22	14-Jun-22	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-22	14-Jun-22	10,000,000.00	0.00	139,616.44	139,616.44	2.80%	(34,904.11)

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	O	P	Q
Pay Ccy : SGD						Receive Ccy : SGD										
TradeID	End Date	VDate	Notional Amt	Principal	Interest	Total	Rate	TradeID	End Date	VDate	Notional Amt	Principal	Interest	Total	Rate	Net Settlement
14-Dec-17	14-Dec-17	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-17	14-Dec-17	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Jun-18	14-Jun-18	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-18	14-Jun-18	10,000,000.00	0.00	139,616.44	139,616.44	2.80%		(34,904.11)
14-Dec-18	14-Dec-18	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-18	14-Dec-18	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Jun-19	14-Jun-19	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-19	14-Jun-19	10,000,000.00	0.00	139,616.44	139,616.44	2.80%		(34,904.11)
14-Dec-19	14-Dec-19	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-19	14-Dec-19	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Jun-20	14-Jun-20	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Jun-20	14-Jun-20	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Dec-20	14-Dec-20	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-20	14-Dec-20	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Jun-21	14-Jun-21	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-21	14-Jun-21	10,000,000.00	0.00	139,616.44	139,616.44	2.80%		(34,904.11)
14-Dec-21	14-Dec-21	10,000,000.00	0.00	175,479.45	175,479.45	3.50%		14-Dec-21	14-Dec-21	10,000,000.00	0.00	140,383.56	140,383.56	2.80%		(35,095.89)
14-Jun-22	14-Jun-22	10,000,000.00	0.00	174,520.55	174,520.55	3.50%		14-Jun-22	14-Jun-22	10,000,000.00	0.00	139,616.44	139,616.44	2.80%		(34,904.11)

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.
5. Select Trade IRS100001.00
6. Click Structure button.

Maintain Interest Rate Swap																
dev01																
D H F E G I L P N M O Q																
	VDate	P TradeID	P Coy	Borrowings	P Rate	P Interest CF	P Principal CF	P Total	R Coy	R TradeID	Lending Balance	R Rate	R Interest CF	R Principal CF	R Total	Net
B/C/ J/K	14-Dec-2017	A	SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Jun-2018		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
	14-Dec-2018		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Jun-2019		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
	14-Dec-2019		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Jun-2020		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Dec-2020		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Jun-2021		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
	14-Dec-2021		SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
	14-Jun-2022		SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11

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.