Report 6003: Derivative Periodic Rate Reset Detail

PURPOSE

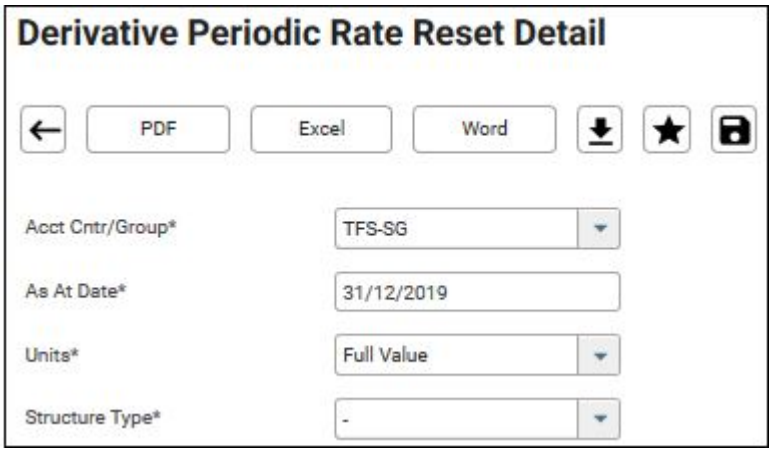
To provide the details used by CS Lucas to show the Derivative Periodic Rate Reset Detail.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Derivative Periodic Rate Reset Detail.

QUERY

1. Navigate to Reporting > Standards > Report 6003: Derivative Periodic Rate Reset Detail.



2. Fill in the mandatory parameter – Acct Cntr, As At Date, Units and Structure Type.

3. Click on the required format.

4. The report shows the Accounting Centre, Trade ID, Counterparty, TDate, MDate, Pay Currency Start Date, End Date, Notional, Basis and Rate, Receive Currency Start Date, End Date, Notional, Basis and Rate.

Derivative Periodic Rate Reset Detail

Reporting Group/Structure:TFS-SG Date: As At 31-Dec-2019 Units: Full Value Structure Type: -

					Pay						Receive						Underlying						
Acct Cntr	TradeID	Ctpy	TDate	MDate	Start Date	End Date	Ccy	Notional	Basis	Rate	Ccy	Start Date	End Date	Notional	Basis	Rate	Ccy	Principal	Basis	Rate	F/Date	ToDate	Maturity
TFS-SG																							
	IRS100001.00	DBS-SG	14-Jun-17	14-Jun-21	14-Jun-17	14-Dec-17	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-17	14-Dec-17	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Dec-17	14-Jun-18	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-17	14-Jun-18	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Jun-18	14-Dec-18	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-18	14-Dec-18	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Dec-18	14-Jun-19	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-18	14-Jun-19	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Jun-19	14-Dec-19	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-19	14-Dec-19	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Dec-19	14-Jun-20	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-19	14-Jun-20	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Jun-20	14-Dec-20	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-20	14-Dec-20	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Dec-20	14-Jun-21	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-20	14-Jun-21	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Jun-21	14-Dec-21	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-21	14-Dec-21	10,000,000.00	Libor 3 mth	2.800000							
			14-Jun-17	14-Jun-21	14-Dec-21	14-Jun-22	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-21	14-Jun-22	10,000,000.00	Libor 3 mth	2.800000							
	IRS100002.00	DBS-SG	15-Jun-17	15-Jun-21	15-Jun-17	15-Dec-17	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-17	15-Dec-17	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-17	15-Jun-18	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-17	15-Jun-18	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-18	15-Dec-18	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-18	15-Dec-18	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-18	15-Jun-19	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-18	15-Jun-19	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-19	15-Dec-19	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-19	15-Dec-19	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-20	15-Dec-20	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-20	15-Dec-20	40,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-20	15-Jun-21	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-20	15-Jun-21	40,000,000.00	Libor 3 mth	3.400000							
	IRS100003.00	DBS-SG	15-Jun-17	15-Jun-21	15-Jun-17	15-Dec-17	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-17	15-Dec-17	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-17	15-Jun-18	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-17	15-Jun-18	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-18	15-Dec-18	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-18	15-Dec-18	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-18	15-Jun-19	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-18	15-Jun-19	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-19	15-Dec-19	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-19	15-Dec-19	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Jun-20	15-Dec-20	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Jun-20	15-Dec-20	30,000,000.00	Libor 3 mth	3.400000							
			15-Jun-17	15-Jun-21	15-Dec-20	15-Jun-21	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-20	15-Jun-21	30,000,000.00	Libor 3 mth	3.400000							

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						Receive					
Acct Cntr	TradeID	Ctpy	TDate	MDate	Start Date	End Date	Ccy	Notional	Basis	Rate	Ccy	Start Date	End Date	Notional	Basis	Rate
TFS-SG																
	IRS100001.00	DBS-SG	14-Jun-17	14-Jun-21	14-Jun-17	14-Dec-17	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Jun-17	14-Dec-17	10,000,000.00	Libor 3 mth	2.800000

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

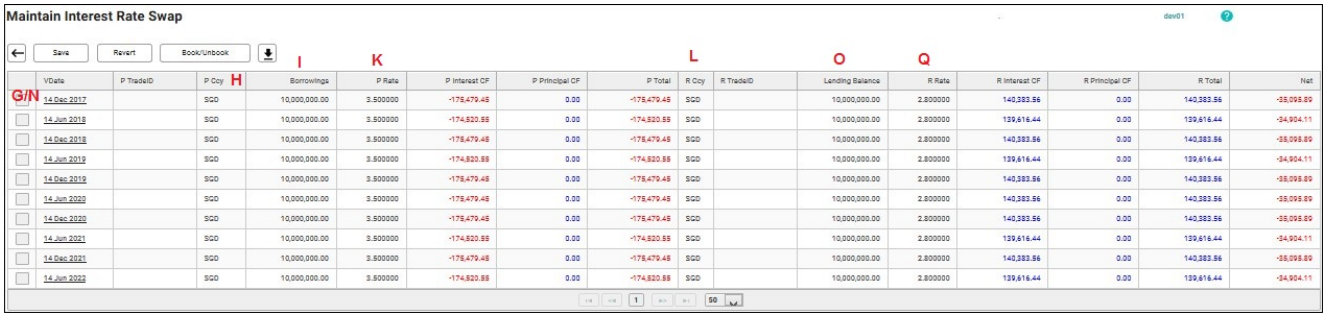
Amend Interest Rate Swap

Update | Structure

Trade ID	IRS100001.00	B
Acct Cntr*	TFS-SG	A
TDate*	14/06/2017	D
SDate*	14/06/2017	F/M
MDate*	14/06/2021	E
Structure*	Notional	

	Pay	Receive
Ccy*	SGD	SGD
Principal*	10,000,000.00	10,000,000.00
Basis*	Libor 3 mth J	Libor 3 mth P
Margin(%)*	0.000000	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		



Maintain Interest Rate Swap

Save | Revert | Book/Unbook

	VDate	P TradeID	P Ccy	Borrowings	P Rate	P Interest CF	P Principal CF	P Total	R Ccy	R TradeID	Lending Balance	R Rate	R Interest CF	R Principal CF	R Total	Net
	14 Dec 2017		SGD	10,000,000.00	3.500000	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	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	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	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	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	14 Jun 2020		SGD	10,000,000.00	3.500000	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	14 Dec 2020		SGD	10,000,000.00	3.500000	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	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	-178,479.45	0.00	-178,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.89
	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.