Report 6006: Outstanding IRS Fixed vs Float

PURPOSE

To provide the details used by CS Lucas to show the Outstanding IRS Fixed vs Float.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Outstanding IRS Fixed vs Float.

QUERY

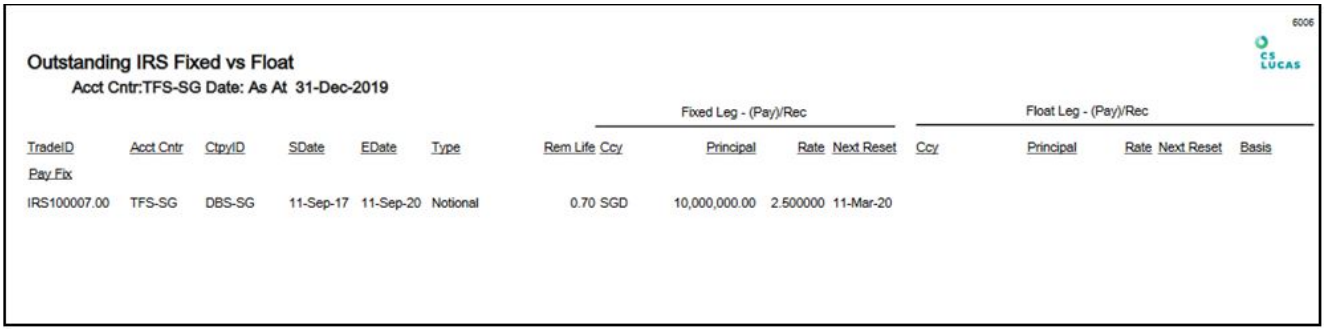
1. Navigate to Reporting > Standards > Report 6006: Outstanding IRS Fixed vs Float.



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, SDate, EDate, Type, Rem Life, Fixed Leg Currency, Principal, Rate and Next Reset, Float Leg Currency, Principal, Rate, Next Reset and Basis.



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
							Fixed Leg - (Pay)/Rec				Float Leg - (Pay)/Rec				
TradeID	Acct Cntr	CtpyID	SDate	EDate	Type	Rem Life	Ccy	Principal	Rate	Next Reset	Ccy	Principal	Rate	Next Reset	Basis Pay Fix
IRS100007.00	TFS-SG	DBS-SG	11-Sep-17	11-Sep-20	Notional	0.70	SGD	10,000,000.00	2.500000	11-Mar-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)

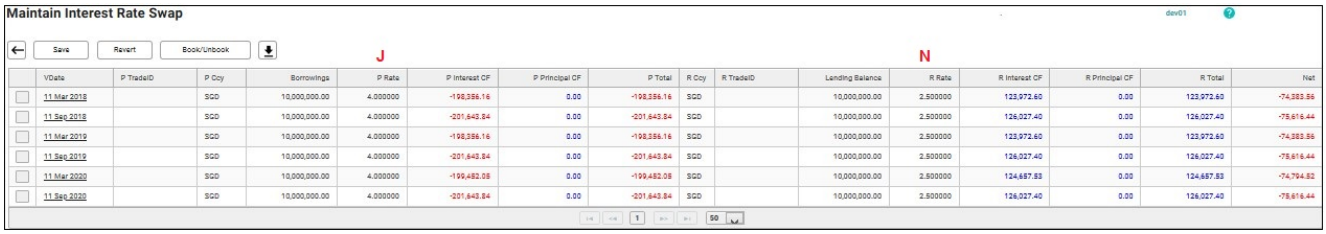
4. Click Refresh.

5. Select Trade IRS100007.00

Amend Interest Rate Swap

Update | Structure

Trade ID	IRS100007.00	A	
Acct Cntr*	TFS-SG	B	
TDate*	11/09/2017		
SDate*	11/09/2017	D	
MDate*	11/09/2020	E	
Structure*	Notional	F	
	Pay		**Receive**
Ccy*	SGD H		SGD L
Principal*	I 10,000,000.00		M 10,000,000.00
Basis*	-FIXED-		-FIXED- 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	dev01@12dl2d.com		
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.