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 Pay Fix	Acct Cntr	CtpyID	SDate	EDate	Type	Rem Life	Ccy	Principal	Rate	Next Reset	Ccy	Principal	Rate Next Reset	Basis
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		

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
11 Mar 2018		SGD	10,000,000.00	4.000000	-198,356.16	0.00	-198,356.16	SGD		10,000,000.00	2.500000	123,972.60	0.00	123,972.60	-74,383.56
11 Sep 2018		SGD	10,000,000.00	4.000000	-201,643.84	0.00	-201,643.84	SGD		10,000,000.00	2.500000	126,027.40	0.00	126,027.40	-75,616.44
11 Mar 2019		SGD	10,000,000.00	4.000000	-198,356.16	0.00	-198,356.16	SGD		10,000,000.00	2.500000	123,972.60	0.00	123,972.60	-74,383.56
11 Sep 2019		SGD	10,000,000.00	4.000000	-201,643.84	0.00	-201,643.84	SGD		10,000,000.00	2.500000	126,027.40	0.00	126,027.40	-75,616.44
11 Mar 2020		SGD	10,000,000.00	4.000000	-199,462.09	0.00	-199,462.09	SGD		10,000,000.00	2.500000	124,667.53	0.00	124,667.53	-74,794.52
11 Sep 2020		SGD	10,000,000.00	4.000000	-201,643.84	0.00	-201,643.84	SGD		10,000,000.00	2.500000	126,027.40	0.00	126,027.40	-75,616.44

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.