

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.



The screenshot shows a web interface for the 'Outstanding IRS Fixed vs Float' report. At the top, there is a title bar. Below it, there are several buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these 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' entered.

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.

6006
CS LUCAS

Outstanding IRS Fixed vs Float

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

| TradeID | Acct Cntr | CtpyID | SDate | EDate | Type | Fixed Leg - (Pay)/Rec | | | | Float Leg - (Pay)/Rec | | | | Basis |
|--------------|-----------|--------|-----------|-----------|----------|-----------------------|-----|---------------|----------|-----------------------|-----|-----------|------|-------|
| | | | | | | Rem Life | Ccy | Principal | Rate | Next Reset | Ccy | Principal | Rate | |
| 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 | | | | |

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 |
|--------------|-----------|--------|-----------|-----------|----------|-----------------------|-----|---------------|----------|------------|-----------------------|-----------|------|------------|-------|
| TradeID | Acct Cntr | CtpyID | SDate | EDate | Type | Fixed Leg - (Pay)/Rec | | | | | Float Leg - (Pay)/Rec | | | | |
| | | | | | | 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

| | | |
|------------|--------------|---|
| 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 | | |

Maintain Interest Rate Swap

dev01

Save

Revert

Book/Unbook

J

N

| | 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 |
|--------------------------|-------------|-----------|-------|---------------|----------|---------------|----------------|-------------|-------|-----------|-----------------|----------|---------------|----------------|------------|------------|
| <input type="checkbox"/> | 11 Mar 2018 | | SGD | 10,000,000.00 | 4.000000 | -198,386.16 | 0.00 | -198,386.16 | SGD | | 10,000,000.00 | 2.500000 | 123,972.60 | 0.00 | 123,972.60 | -74,383.56 |
| <input type="checkbox"/> | 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 | -78,616.44 |
| <input type="checkbox"/> | 11 Mar 2019 | | SGD | 10,000,000.00 | 4.000000 | -198,386.16 | 0.00 | -198,386.16 | SGD | | 10,000,000.00 | 2.500000 | 123,972.60 | 0.00 | 123,972.60 | -74,383.56 |
| <input type="checkbox"/> | 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 | -78,616.44 |
| <input type="checkbox"/> | 11 Mar 2020 | | SGD | 10,000,000.00 | 4.000000 | -199,482.08 | 0.00 | -199,482.08 | SGD | | 10,000,000.00 | 2.500000 | 124,687.83 | 0.00 | 124,687.83 | -74,794.25 |
| <input type="checkbox"/> | 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 | -78,616.44 |

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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. |