Report 6007: Derivative Periodic Rate Reset

PURPOSE

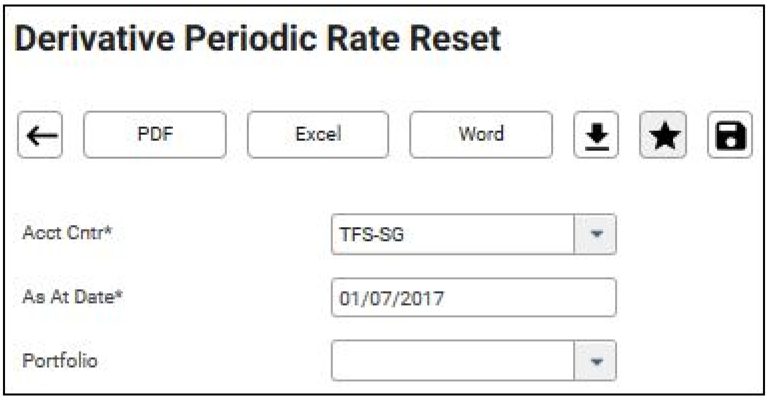
To provide the details used by CS Lucas to show the Derivative Periodic Rate Reset.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 6007: Derivative Periodic Rate Reset.



2. Fill in the mandatory parameter – Acct Cntr and As At Date.

3. Click on the required format.

4. The report shows the Term Loan and IRS Accounting Centre, TradeID, Counterparty, VDate and MDate, Ccy, Principal, Hedge %, Receive Ccy, Notional, Basis, Rate % and Pay Currency, Notional, Basis and Rate%.

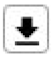
6007

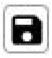
CS LUCAS

Derivative Periodic Rate Reset

Acct Cntr:TFS-SG Date: As At 1-Jul-2017 Portfolio Group: All

	Underlying Term Loan							IRS				Receive				Pay			
Acct Cntr	Trade ID	Ctpy	VDate	MDate	Ccy	Principal	Hedge %	Trade ID	Ctpy	VDate	MDate	Ccy	Notional	Basis	Rate (%)	Ccy	Notional	Basis	Rate (%)
TFS > CITI-SG																			
TFS-SG	TML100004.00	CITI-SG	15-Jun-17	15-Jun-21	USD	50,000,000.00													
							80.00	IRS100002.00	DBS-SG	15-Jun-17	15-Jun-21	USD	40,000,000.00	Libor 3 mth	3.400000	USD	40,000,000.00	Libor 3 mth	3.500000
							80.00					Total	40,000,000.00				40,000,000.00	Wt Avg Rate	3.500000
TFS-SG	TML100005.00	CITI-SG	15-Jun-17	15-Jun-21	USD	55,000,000.00													
							54.55	IRS100003.00	DBS-SG	15-Jun-17	15-Jun-21	USD	30,000,000.00	Libor 3 mth	3.400000	USD	30,000,000.00	Libor 3 mth	3.500000
							18.18	IRS100004.00	DBS-SG	15-Jun-17	15-Jun-21	USD	10,000,000.00	Libor 3 mth	3.400000	USD	10,000,000.00	Libor 3 mth	3.500000
							72.73					Total	40,000,000.00				40,000,000.00	Wt Avg Rate	3.500000
						105,000,000.00													

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	R	S	T
	Underlying Term Loan							IRS				Receive				Pay			
Acct Cntr	Trade ID	Ctpy	VDate	MDate	Ccy	Principal	Hedge %	Trade ID	Ctpy	VDate	MDate	Ccy	Notional	Basis	Rate (%)	Ccy	Notional	Basis	Rate (%)
TFS > CITI-SG																			
TFS-SG	TML100004.00	CITI-SG	15-Jun-17	15-Jun-21	USD	50,000,000.00													
							80.00	IRS100002.00	DBS-SG	15-Jun-17	15-Jun-21	USD	40,000,000.00	Libor 3 mth	3.400000	USD	40,000,000.00	Libor 3 mth	3.500000

Follow the steps as shown below:

1. Navigate to Transaction > Term Loan.

2. Select Acct Cntr* (From example: TFS-SG)

3. Key in MDate Fr* (From example: 01/07/2017)

4. Click Refresh.

Amend Term Loan

Update | Repayment

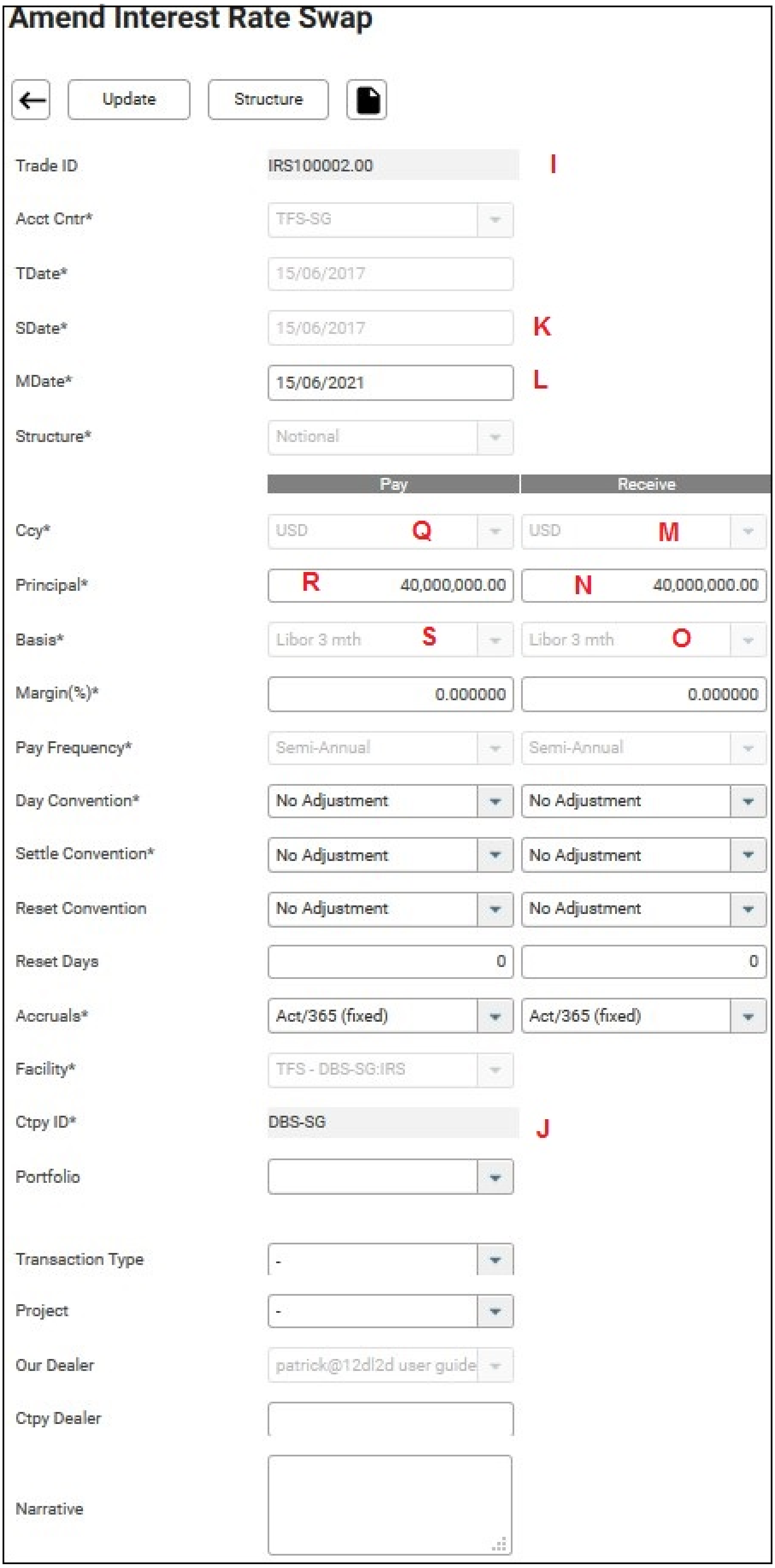
Trade ID	TML100004.00 B
Transaction+	Borrow
Accounting Centre+	TFS-SG A
TDate+	15/06/2017
Vdate+	15/06/2017 D
Mdate*	15/06/2021 E
Ccy+	USD F
Principal*	G 50,000,000.00
Reset/Fix Rate(%)*	3.500000
Cap Rate	0.000000
Floor Rate	0.000000
Float Basis*	Libor 3 mth
Margin(%)*	0.000000
Facility+	
Counterparty ID+	CITI-SG C
Frequency+	Semi-Annual
Day Convention*	No Adjustment
Settle Convention*	No Adjustment
Reset Convention*	No Adjustment
Reset Days*	0
Accruals*	Act/360
Repayment Style+	Bullet
Portfolio	TL-HEDGE
Transaction Type	-
Project	-
Our Dealer	patrick@12dl2d user guide
Ctpy Dealer	
Ctpy Reference	
Broker	
Brokerage	
Narrative	#TML1006ABC4

5. Navigate to Transaction > Interest Rate Swap.

6. Select Acct Cntr* (From example: TFS-SG)

7. Key in MDate Fr* (From example: 01/07/2017)

8. Click Refresh.



Amend Interest Rate Swap

Update | Structure

	Pay	Receive
Trade ID	IRS100002.00	I
Acct Cntr*	TFS-SG	
TDate*	15/06/2017	
SDate*	15/06/2017	K
MDate*	15/06/2021	L
Structure*	Notional	
Ccy*	USD Q	USD M
Principal*	R 40,000,000.00	N 40,000,000.00
Basis*	Libor 3 mth S	Libor 3 mth O
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	J
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer		
Narrative		

Rate (%): Navigate to Prices > Exchange Rate → P/T

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
18-Jan-2017	Li Ping	Created.
17-Dec-2019	Lyra	Updated Screenshots.