# Report 6007: Derivative Periodic Rate Reset

#### **PURPOSE**

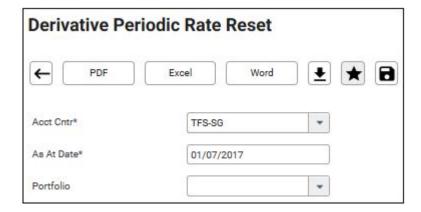
To provide the details used by CS Lucas to show the Derivative Periodic Rate Reset.

#### WHY IS THIS IMPORTANT?

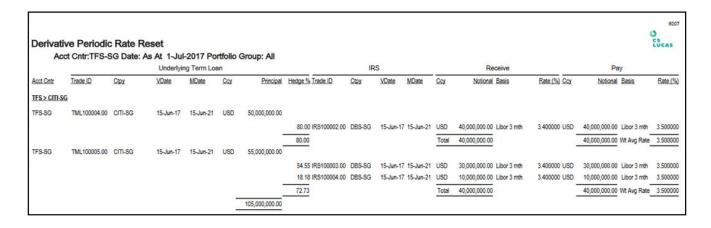
Allow users to verify the details of Derivative Periodic Rate Reset.

#### **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%.



For explanation of



button, please see link.

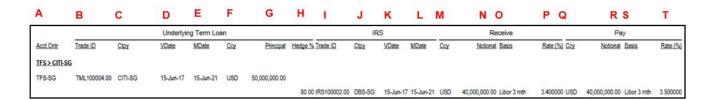
For explanation of



buttons, please see link.

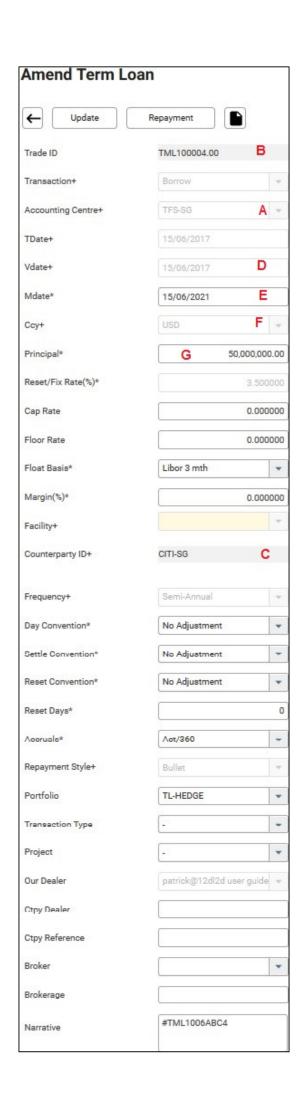
#### **DATA SOURCE**

To view the following transaction,

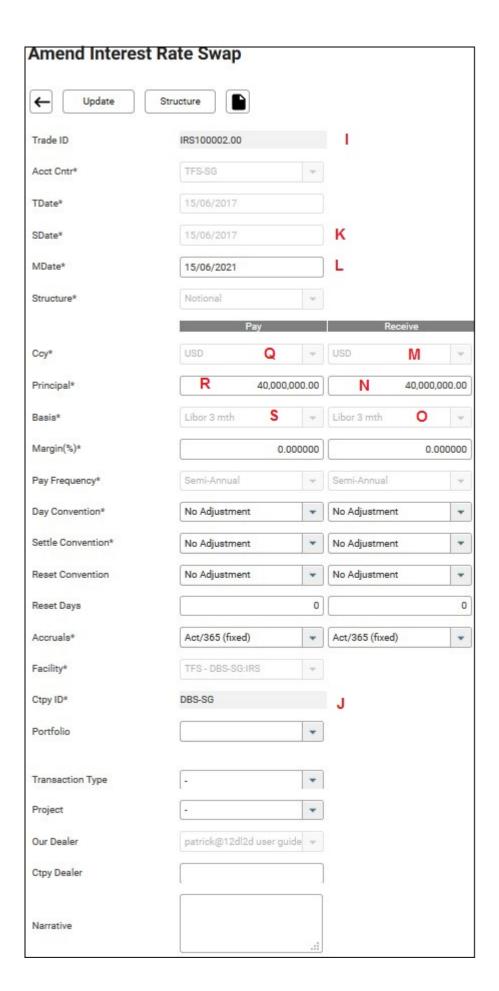


Follow the steps as shown below:

- 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.



- 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.



Rate (%): Navigate to Prices > Exchange Rate

## **FREQUENTLY ASKED QUESTIONS**

## **RELATED INFORMATION**

**General Formatting For All Reports** 

## **CHANGE HISTORY**

Date	Ву	Changes
18-Jan-2017	Li Ping	Created.
17-Dec-2019	Lуга	Updated Screenshots.