Report 6008: Derivative Periodic Rate Reset Listing
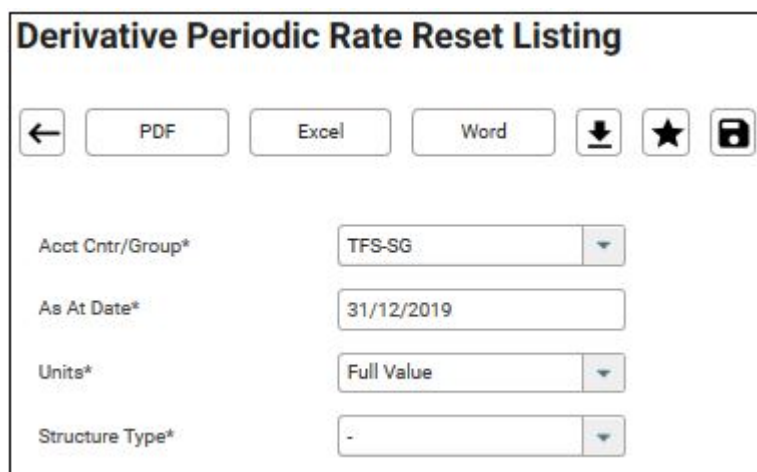
PURPOSE

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

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 6008: Derivative Periodic Rate Reset Listing.

2. Fill in the mandatory parameter – Acct Cntr, As At Date, Units and Structure Type.

3. Click on the required format.

4. The report shows the Accounting Centre, Trade ID, Counterparty, TDate, MDate, Pay Currency Start Date, End Date, Notional, Basis and Rate, Receive Currency Start Date, End Date, Notional, Basis and Rate.

Derivative Periodic Rate Reset Listing
Reporting Group/Structure:TFS-SG Date: As At 31-Dec-2019 Units: Full Value Structure Type: -

								Pay					Receive					Underlying			
Acct Cntr	TradeID	Ctpy	TDate	MDate	Start Date	End Date	Ccy	Notional	Basis	Rate	Ccy	Start Date	End Date	Notional	Basis	Rate	Ccy	Principal	Basis	Rate FrDate	ToDate	Maturity
TFS-SG																					
	IRS100001.00	DBS-SG	14-Jun-17	14-Jun-21	14-Dec-19	14-Jun-20	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-19	14-Jun-20	10,000,000.00	Libor 3 mth	2.800000						
	IRS100002.00	DBS-SG	15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	40,000,000.00	Libor 3 mth	3.400000						
	IRS100003.00	DBS-SG	15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	30,000,000.00	Libor 3 mth	3.400000						
	IRS100004.00	DBS-SG	15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(10,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	10,000,000.00	Libor 3 mth	3.400000						
	IRS100007.00	DBS-SG	11-Sep-17	11-Sep-20	11-Sep-19	11-Mar-20	SGD	(10,000,000.00)	Fixed Leg	4.000000	SGD	11-Sep-19	11-Mar-20	10,000,000.00	Fixed Leg	2.500000						
	IRS100008.00	DBS-SG	11-Sep-17	11-Sep-20	11-Sep-19	11-Mar-20	SGD	(10,000,000.00)	-	4.000000	SGD	11-Sep-19	11-Mar-20	10,000,000.00	-	2.500000						
	IRS100009.00	DBS-SG	11-Sep-17	11-Sep-20	11-Sep-19	11-Mar-20	SGD	(10,000,000.00)	-	4.000000	SGD	11-Sep-19	11-Mar-20	10,000,000.00	-	2.500000						
	IRS100010.00	DBS-SG	11-Sep-17	11-Sep-20	11-Sep-19	11-Mar-20	SGD	(10,000,000.00)	-	4.000000	SGD	11-Sep-19	11-Mar-20	10,000,000.00	-	2.500000						

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
								Pay						Receive		
Acct Cntr	TradeID	Ctpy	TDate	MDate	Start Date	End Date	Ccy	Notional	Basis	Rate	Ccy	Start Date	End Date	Notional	Basis	Rate
TFS-SG																
	IRS100001.00	DBS-SG	14-Jun-17	14-Jun-21	14-Dec-19	14-Jun-20	SGD	(10,000,000.00)	Libor 3 mth	3.500000	SGD	14-Dec-19	14-Jun-20	10,000,000.00	Libor 3 mth	2.800000
	IRS100002.00	DBS-SG	15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(40,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	40,000,000.00	Libor 3 mth	3.400000
	IRS100003.00	DBS-SG	15-Jun-17	15-Jun-21	15-Dec-19	15-Jun-20	USD	(30,000,000.00)	Libor 3 mth	3.500000	USD	15-Dec-19	15-Jun-20	30,000,000.00	Libor 3 mth	3.400000

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 IRS100001.00

Amend Interest Rate Swap

← | Update | Structure | 📄

Trade ID	IRS100001.00	**B**
Acct Cntr*	TFS-SG ▾	**A**
TDate*	14/06/2017	**D**
SDate*	14/06/2017	**F/M**
MDate*	14/06/2021	**E**
Structure*	Notional ▾	

	Pay	Receive
Ccy*	SGD **H** ▾	SGD **L** ▾
Principal*	**I** 10,000,000.00	**O** 10,000,000.00
Basis*	Libor 3 mth **J** ▾	Libor 3 mth **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	patrick@12dl2d user guide ▾	
Ctpy Dealer		
Narrative		

Maintain Interest Rate Swap

Save | Revert | Book/Unbook

VDate	G/N	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
14 Dec 2017			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Jun 2018			SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
14 Dec 2018			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Jun 2019			SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
14 Dec 2019			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Jun 2020			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Dec 2020			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Jun 2021			SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
14 Dec 2021			SGD	10,000,000.00	3.500000	-175,479.45	0.00	-175,479.45	SGD		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-35,095.89
14 Jun 2022			SGD	10,000,000.00	3.500000	-174,520.55	0.00	-174,520.55	SGD		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11

K   Q

dev01

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.