

# Report 6008: Derivative Periodic Rate Reset Listing

## PURPOSE

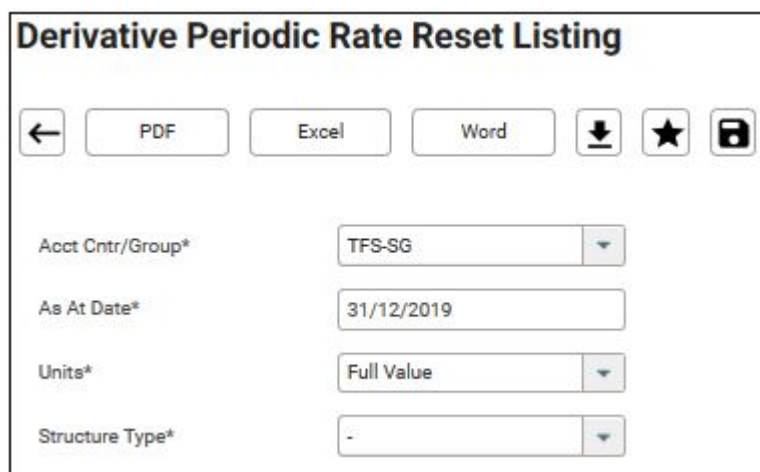
To provide the details used by CS Lucas to show the Derivative Periodic Rate Reset Listing.

## 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.



The screenshot shows the 'Derivative Periodic Rate Reset Listing' report interface. At the top, there is a title bar with the report name. Below the title bar, there are several buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a refresh icon. Below these buttons, there are four input fields for mandatory parameters: 'Acct Cntr/Group\*' with a dropdown menu showing 'TFS-SG', 'As At Date\*' with a text input field containing '31/12/2019', 'Units\*' with a dropdown menu showing 'Full Value', and 'Structure Type\*' with a dropdown menu showing '-'. Each input field has a small downward arrow on the right side.

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.



# Amend Interest Rate Swap

Trade ID	IRS100001.00		<b>B</b>
Acct Cntr*	TFS-SG		<b>A</b>
TDate*	14/06/2017		<b>D</b>
SDate*	14/06/2017		<b>F/M</b>
MDate*	14/06/2021		<b>E</b>
Structure*	Notional		
	<b>Pay</b>	<b>Receive</b>	
Ccy*	SGD <b>H</b>	SGD <b>L</b>	
Principal*	<b>I</b> 10,000,000.00	<b>O</b> 10,000,000.00	
Basis*	Libor 3 mth <b>J</b>	Libor 3 mth <b>P</b>	
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		<b>C</b>
Portfolio			
Transaction Type	-		
Project	-		
Our Dealer	patrick@12d12d user guide		
Ctpy Dealer			
Narrative			

Maintain Interest Rate Swap																	
<input type="button" value="Save"/> <input type="button" value="Revert"/> <input type="button" value="Book/Unbook"/>																	
<div style="display: flex; justify-content: space-between;"> <span>K</span> <span>Q</span> </div>																	
	VDate	G/N	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"/>	14-Dec-2017			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Jan-2018			SGO	10,000,000.00	3.500000	-174,830.88	0.00	-174,830.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14-Dec-2018			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Jan-2019			SGO	10,000,000.00	3.500000	-174,830.88	0.00	-174,830.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14-Dec-2019			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Jan-2020			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Dec-2020			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Jan-2021			SGO	10,000,000.00	3.500000	-174,830.88	0.00	-174,830.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11
<input type="checkbox"/>	14-Dec-2021			SGO	10,000,000.00	3.500000	-178,479.48	0.00	-178,479.48	SGO		10,000,000.00	2.800000	140,383.56	0.00	140,383.56	-38,095.92
<input type="checkbox"/>	14-Jan-2022			SGO	10,000,000.00	3.500000	-174,830.88	0.00	-174,830.88	SGO		10,000,000.00	2.800000	139,616.44	0.00	139,616.44	-34,904.11

## 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.