

Report 1622: Loan Position Maturity Profile: Underlying/Derivative

PURPOSE

To provide the details used by CS Lucas to show the Loan Position Maturity Profile: Underlying/Derivative.


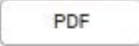

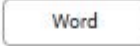



WHY IS THIS IMPORTANT?

Allow users to verify the details of Loan Position Maturity Profile: Underlying/Derivative.

QUERY

1. Navigate to Reporting > Standards > Report 1622: Loan Position Maturity Profile: Underlying/Derivative.

Loan Position Maturity Profile: Underlying/Derivative

Acct Cntr*

TFS-SG

As At Date*

31/12/2014

Time Bucket*

10 Days Forecast

Report Ccy*

SGD

Lend/Borrow

Unit*

Full Value

Portfolio Group

Counterparty

Rate Type*

Valuation

Include Derivative?

☒

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

Time Bucket, Report Ccy, Unit and Rate Type.

3. Click on the required format.

4. The report shows the Currency, Trade ID, Accounting Centre, Counterparty, Portfolio, Facility, Rate Basis and Days.

1622

CS LUCAS

Loan Position Maturity Profile: Underlying/Derivative
Acct Cntr:TFS-SG Counterparty: All Date: As At 31-Dec-2014 Portfolio Group: All Val Currency: SGD Lend/Borrow: All Buckets: 10 Days Forecast Incl Derivative : Yes
Units : Full Value Exchange Type: Valuation

Ccy	TradeID	AcctCntr	Ctry	Portfolio	Facility	Rate Basis	31-Dec-14 Day 1	1-Jan-15 Day 2	2-Jan-15 Day 3	3-Jan-15 Day 4	4-Jan-15 Day 5	5-Jan-15 Day 6	6-Jan-15 Day 7	7-Jan-15 Day 8	8-Jan-15 Day 9	9-Jan-15 Day 10	10-Jan-15 Day 11
Derivative Long																	
SGD	IRS100011.00	TFS-SG	DBS-SG		TFS - DBS-SG	-FIXED-	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000
Total Derivative Long (Fixed)							9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000
Total Derivative Long							9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000
Net Derivative							(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)	(96,765,000)
TOTAL NET							(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)	(108,365,000)

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										
Ccy	TradeID	AcctCntr	Ctry	Portfolio	Facility	Rate Basis	31-Dec-14 Day 1	1-Jan-15 Day 2	2-Jan-15 Day 3	3-Jan-15 Day 4	4-Jan-15 Day 5	5-Jan-15 Day 6	6-Jan-15 Day 7	7-Jan-15 Day 8	8-Jan-15 Day 9	9-Jan-15 Day 10	10-Jan-15 Day 11
Derivative Long																	
SGD	IRS100011.00	TFS-SG	DBS-SG		TFS - DBS-SG	-FIXED-	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000	9,415,000

Follow the steps as shown below:

1. Navigate to Transaction > Interest Rate Swap.
2. Select Acct Cntr* (From example: TFS-SG)
3. Key in the MDate Fr* (From example: 31/12/2014)
4. Click Refresh.

Amend Interest Rate Swap

←
Update
Structure
📄

Trade ID	IRS100011.00	→ B
Acct Cntr*	TFS-SG	→ C
TDate*	04/10/2013	
SDate*	04/10/2013	
MDate*	04/04/2018	
Structure*	Notional	
	Pay	Receive
Ccy*	GBP	SGD → A
Principal*	50,000,000.00	H ← 9,415,000.00
Basis*	-FIXED-	-FIXED- → G
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 (Act)
Facility*	TFS - DBS-SG:IRS	→ D
Ctpy ID*	DBS-SG	→ E
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	dev01@12dl2d.com	
Ctpy Dealer		
Narrative		

Facility: Navigate to Set Up > Facility → **F**

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
09-Dec-2016	Li Ping	Created.
11-Dec-2019	Lyra	Updated Screenshots.