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.
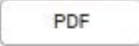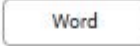
WHY IS THIS IMPORTANT?

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.

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.

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 > 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.