

Report 1623: Loan Position Maturity Profile: Fixed and Float

PURPOSE

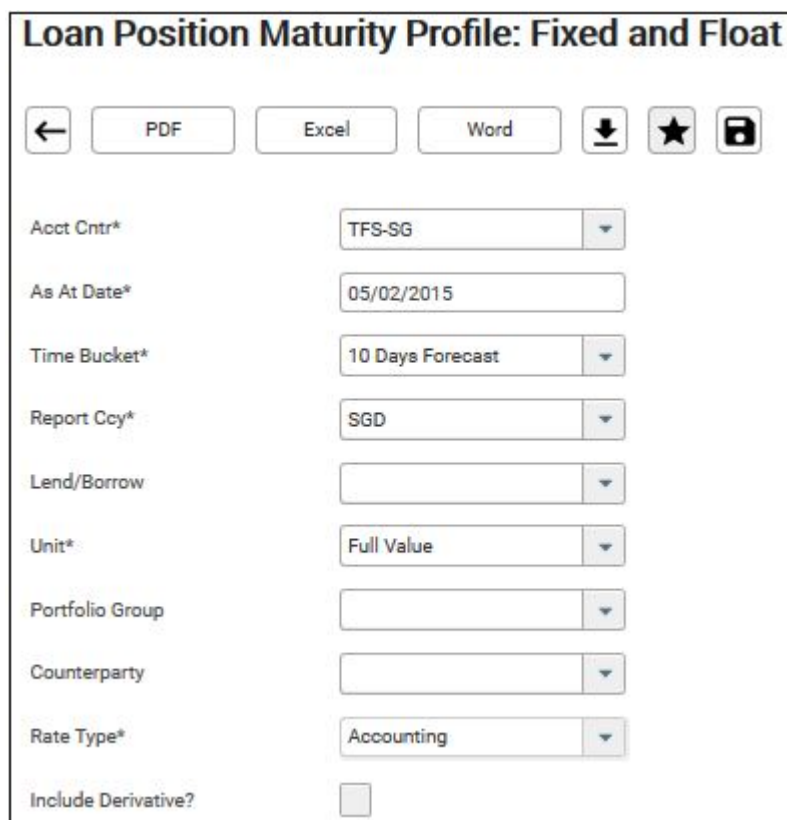
To provide the details used by CS Lucas to show the Loan Position Maturity Profile: Fixed and Float.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Loan Position Maturity Profile: Fixed and Float.

QUERY

1. Navigate to Reporting > Standards > Report 1623: Loan Position Maturity Profile: Fixed and Float.



Loan Position Maturity Profile: Fixed and Float

← PDF Excel Word Download Star Save

Acct Cntr* TFS-SG ▼

As At Date* 05/02/2015

Time Bucket* 10 Days Forecast ▼

Report Ccy* SGD ▼

Lend/Borrow ▼

Unit* Full Value ▼

Portfolio Group ▼

Counterparty ▼

Rate Type* Accounting ▼

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 Ccy, TradeID, Accounting Centre, Counterparty, Portfolio, Facility, L/S and Time Buckets.


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Loan Position Maturity Profile: Fixed and Float

Acct Cntr:TFS-SG Counterparty: All Date: As At 5-Feb-2015 Portfolio Group: All Val Currency: SGD Lend/Borrow: All Buckets: 10 Days Forecast Incl Derivative : No
Units : Full Value Exchange Type: Accounting

Ccy	TradeID	AcctCntr	Ctpy	Portfolio	Facility	L/S	5-Feb-15 Day 1	6-Feb-15 Day 2	7-Feb-15 Day 3	8-Feb-15 Day 4	9-Feb-15 Day 5	10-Feb-15 Day 6	11-Feb-15 Day 7	12-Feb-15 Day 8	13-Feb-15 Day 9	14-Feb-15 Day 10	15-Feb-15 Day 11
Float																	
SGD	MMK100021.00	TFS-SG	DBS-SG		TFS < DBS-SG	Short	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)
Total Underlying							(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)
Total Float							(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)
TOTAL NET							(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)	(12,642,082)

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	Ctpy	Portfolio	Facility	L/S	5-Feb-15 Day 1	6-Feb-15 Day 2	7-Feb-15 Day 3	8-Feb-15 Day 4	9-Feb-15 Day 5	10-Feb-15 Day 6	11-Feb-15 Day 7	12-Feb-15 Day 8	13-Feb-15 Day 9	14-Feb-15 Day 10	15-Feb-15 Day 11
Float																	
SGD	MMK100021.00	TFS-SG	DBS-SG		TFS < DBS-SG	Short	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)	(1,000,000)

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.
2. Select Acct Cntr* (From example: TFS-SG)
3. Key in MDate From* (From example: 05/02/2015)
4. Click Refresh.

Amend Money Market

	<input type="button" value="Update"/>		Settle'm Bank <input type="text"/>
Discount	<input type="checkbox"/>		
Trade ID	MMK100021.00 B		
Transaction*	<input type="text" value="Borrow/Loan"/>		
Accounting Centre*	<input type="text" value="TFS-SG"/> C		
TDate*	<input type="text" value="12/01/2015"/>		
VDate*	<input type="text" value="12/01/2015"/>		
MDate*	<input type="text" value="16/03/2015"/>		
Ccy*	<input type="text" value="SGD"/> A		
Amount*	<input type="text" value="1,000,000.00"/> H		
Interest Rate*	<input type="text" value="0.300000"/>		
Interest*	<input type="text" value="517.81"/>		
Accruals	<input type="text" value="Act/365 (fixed)"/>		
Facility*	<input type="text" value="TFS < DBS-SG"/> F		
Counterparty ID	DBS-SG D		
<input type="button" value="Soft Amend"/>			
Portfolio	<input type="text"/>		
Transaction Type	<input type="text" value="-"/>		
Projects	<input type="text" value="-"/>		
Our Dealer	<input type="text" value="dev01@12dl2d.com"/>		
Ctpy Dealer	<input type="text"/>		
Ctpy Reference	<input type="text"/>		
Broker	<input type="text"/>		
Brokerage	<input type="text"/>		
Narrative	<input type="text"/>		
Skip Holidays	<input type="checkbox"/>		
Rollover Tenor*	<input type="text" value="0"/>		
Indicative Repay Date*	<input type="text" value="17/03/2015"/>		
Show WHT Fields	<input type="checkbox"/>		

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
18-Jan-2017	Li Ping	Created.
11-Dec-2019	Lyra	Updated Screenshots.