

Report 1624 : Loan Position Maturity Profile: By Currency

PURPOSE

To provide the details used by CS Lucas to show the Loan Position Maturity Profile: By Currency.








WHY IS THIS IMPORTANT?

Allow users to verify the details of Loan Position Maturity Profile: By Currency.

QUERY

1. Navigate to Reporting > Standard > Report 1624: Loan Position Maturity Profile: By Currency.

Loan Position Maturity Profile: By Currency

Acct Cntr*

TFS-SG

As At Date*

01/07/2017

Time Bucket*

10 years

Report Ccy*

SGD

Lend/Borrow

Unit*

Thousands

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 loan position maturity profile grouped by currency. Column fields available on this report are the TradeID, Accounting Centre, Counterparty, Portfolio, Facility, Rate Basis and Time Buckets.

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CS
LUCAS

Loan Position Maturity Profile: By Currency

Acct Cntr:TFS-SG Counterparty: All Date: As At 1-Jul-2017 Portfolio Group: All Val Currency: SGD Lend/Borrow: All Buckets: 10 years Incl Derivative : No Units : Thousands Exchange Type: Valuation

TradeID	AcctCntr	Ctry	Portfolio	Facility	Rate Basis	31-Dec-17 Year 1	31-Dec-18 Year 2	31-Dec-19 Year 3	31-Dec-20 Year 4	31-Dec-21 Year 5	31-Dec-22 Year 6	31-Dec-23 Year 7	31-Dec-24 Year 8	31-Dec-25 Year 9	31-Dec-26 Year 10
SGD															
MMK100013.01	TFS-SG	DBS-SG		TFS-SG > DBS-	Fixed			15,000							
Total Fixed						0	0	15,000	0	0	0	0	0	0	0
TML100003.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Sibor 3	(80,000)	(80,000)	(80,000)							
TML100001.00	TFS-SG	DBS-SG	DEFAULT	DBS-SG < TFS-	Sibor 3	(300,000)	(300,000)	(300,000)	(300,000)	(300,000)	(300,000)	(300,000)			
Total Float						(380,000)	(380,000)	(380,000)	(300,000)	(300,000)	(300,000)	(300,000)	0	0	0
SGD Net						(380,000)	(380,000)	(365,000)	(300,000)	(300,000)	(300,000)	(300,000)	0	0	0
USD															
TML100006.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	-FIXED-	(82,638)	(82,638)								
Total Fixed						(82,638)	(82,638)	0	0	0	0	0	0	0	0
TML100002.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Libor 3	(68,865)	(68,865)	(68,865)	(68,865)						
TML100004.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	Libor 3	(68,865)	(68,865)	(68,865)	(68,865)						
TML100005.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	Libor 3	(75,752)	(75,752)	(75,752)	(75,752)						
Total Float						(213,482)	(213,482)	(213,482)	(213,482)	0	0	0	0	0	0
USD Net						(296,120)	(296,120)	(213,482)	(213,482)	0	0	0	0	0	0
TOTAL NET						(676,120)	(676,120)	(578,482)	(513,482)	(300,000)	(300,000)	(300,000)	0	0	0

For explanation of  button, please see [link](#).

For explanation of   buttons, please see [link](#).

DATA SOURCE

To view the following transaction,

	B	C	D	E	F	G	H									
A	TradeID	AcctCntr	Ctry	Portfolio	Facility	Rate Basis	31-Dec-17	31-Dec-18	31-Dec-19	31-Dec-20	31-Dec-21	31-Dec-22	31-Dec-23	31-Dec-24	31-Dec-25	31-Dec-26
							Year 1	Year 2	Year 3	Year 4	Year 5	Year 6	Year 7	Year 8	Year 9	Year 10
	SGD	MMK100013.01	TFS-SG	DBS-SG		TFS-SG > DBS- Fixed			15,000							

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: 31-Dec-2019).
4. Click Refresh.

The screenshot shows the 'Amend Money Market' form with the following fields and annotations:

- Trade ID:** MMK100013.01 (Annotation B points to this field)
- Transaction*:** Lend/Place (dropdown)
- Accounting Centre*:** TFS-SG (dropdown, Annotation C points to this field)
- TDate*:** 14/11/2019
- VDate*:** 14/11/2019
- MDate*:** 03/02/2020
- Ccy*:** SGD (dropdown, Annotation A points to this field)
- Amount*:** 15,000,000.00 (Annotation H points to this field)
- Interest Rate*:** 1.100000
- Interest*:** 36,616.44 (with a refresh icon)
- Accruals:** Act/365 (fixed) (dropdown)
- Facility*:** TFS-SG > DBS-SG (dropdown, Annotation F points to this field)
- Counterparty ID:** DBS-SG (Annotation D points to this field)
- Portfolio:** (dropdown, Annotation E points to this field)

Other elements include a 'Discount' checkbox, an 'Update' button, a 'Soft Amend' button, and a 'Refresh' icon.

5. For Rate Basis (G), all money market transactions are classified as Fixed. Term Loan transactions with Float Basis value tagged to “-” or “-FIXED-” are classified as Fixed otherwise Float.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
27-Apr-2020	TS	Created.