

Report 1626 : Repayment Profile

PURPOSE

To provide the details used by CS Lucas to show the Repayment Profile.


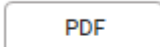
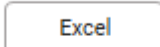
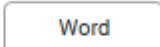



WHY IS THIS IMPORTANT?

Allow users to verify the details of Repayment Profile.

QUERY

1. Navigate to Reporting > Standard > Report 1626: Repayment Profile.

Repayment Profile

Acct Cntr*	TFS-SG	▼
As At Date*	01/07/2017	
Time Bucket*	10 years	▼
Report Ccy*	SGD	▼
Lend/Borrow	Borrow	▼
Unit*	Thousands	▼
Portfolio Group		▼
Counterparty		▼
Rate Type*	Accounting	▼

2. Fill in the mandatory parameter – Acct Cntr, As At Date, Time Bucket, Reporting Currency, Unit and Rate Type.

3. Click on the required format.

4. The report shows repayment profile in the original currency. Column fields available on this report are the TradeID, Accounting Centre, Counterparty, Portfolio, Facility, Rate Basis and Time Buckets. Report is grouped by currency.

1626


CS LUCAS

Repayment Profile

Acct Cntr:TFS-SG Counterparty: All Date: As At 1-Jul-2017 Portfolio Group: All Val Currency: SGD Lend/Borrow: Borrow Buckets: 10 years Units : Thousands

Exchange Type: Accounting

TradeID	AcctCntr	Cpty	Portfolio	Facility	Rate Basis	1-Jul-17 31-Dec-17	1-Jan-18 31-Dec-18	1-Jan-19 31-Dec-19	1-Jan-20 31-Dec-20	1-Jan-21 31-Dec-21	1-Jan-22 31-Dec-22	1-Jan-23 31-Dec-23	1-Jan-24 31-Dec-24	1-Jan-25 31-Dec-25	1-Jan-26 31-Dec-26
GBP															
MMK100008.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Fixed	(25,102)									
Total GBP						(25,102)	0	0	0	0	0	0	0	0	0
SGD															
MMK100007.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Fixed	(15,000)									
TML100003.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Sibor 3				(80,000)						
TML100001.00	TFS-SG	DBS-SG	DEFAULT	DBS-SG < TFS-	Sibor 3								(300,000)		
Total SGD						(15,000)	0	0	(80,000)	0	0	0	(300,000)	0	0
USD															
MMK100012.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Fixed	(1,790)									
MMK100009.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Fixed	(27,546)									
TML100006.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	-FIXED-			(82,638)							
TML100002.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Libor 3					(68,865)					
TML100004.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	Libor 3					(68,865)					
TML100005.00	TFS-SG	CITI-SG	TL-HEDGE	CITI-SG < TFS-	Libor 3					(75,752)					
Total USD						(29,336)	0	(82,638)	0	(213,482)	0	0	0	0	0
TOTAL						(69,438)	0	(82,638)	(80,000)	(213,482)	0	0	(300,000)	0	0

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

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

DATA SOURCE

To view the following transaction,

						G*										
						1-Jul-17	1-Jan-18	1-Jan-19	1-Jan-20	1-Jan-21	1-Jan-22	1-Jan-23	1-Jan-24	1-Jan-25	1-Jan-26	
A	TradeID	AcctCntr	Ctpy	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
	GBP															
	MMK100008.00	TFS-SG	CITI-SG	DEFAULT	CITI-SG < TFS-	Fixed	(25,102)									
	Total GBP						(25,102)	0	0	0	0	0	0	0	0	0

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: 1-Jul-2017).

4. Click Refresh.

The screenshot shows the 'Amend Money Market' form. It includes a 'Check Compliance' button and a warning message: 'The trade has been confirmed and cannot be amended. Consider first unconfirming the trade.' The form fields are as follows:

Field	Value	Annotation
Trade ID	MMK100008.00	B
Transaction*	Borrow/Loan	
Accounting Centre*	TFS-SG	C
TDate*	30/06/2017	
VDate*	30/06/2017	
MDate*	10/07/2017	
Ccy*	GBP	A
Amount*	14,000,000.00	G*
Interest Rate*	0.810000	
Interest*	3,106.85	
Accruals	Act/365 (fixed)	
Facility*	CITI-SG < TFS-SG	F
Counterparty ID	CITI-SG	D
Portfolio	DEFAULT	E

Buttons: Soft Amend

G*= Transaction Amount * exchange rate as at the reporting date (Accounting rate on 1-Jul-2017, this is based on the report parameters set)

$$= 14,000,000 * 1.793000$$

$$= 25,102,000$$

Note: If no rate available on the reporting as at date, system will use last available rate to compute the reporting amount. See exchange rate maintenance in the system below.

Exchange Rate Maintenance

Ex Rate Type* Default
Currency GBP
From* 30/06/2017
To* 01/07/2017

Refresh
Add
Save
Copy To
Rate Type
Admin
Download
Star
Save

Exchange Rate locked to 31 Aug 2016 and approved to 31 Aug 2016.

VDate ↕	Currency ↕	Valuation*	Accounting	Alternate	Volatility(%)
30 Jun 2017	GBP	1.793000	1.793000	1.793000	

1
50

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
27-Apr-2020	TS	Created.