

Report 1636 : Average Loan Life

PURPOSE

To provide the details used by CS Lucas to show the Average Loan Life.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Average Loan Life.

QUERY

1. Navigate to Reporting > Standard > Report 1636: Average Loan Life.

Average Loan Life

      

Acct Cntr*

TFS-SG

As At Date*

01/07/2017

Report Ccy*

SGD

Borrow/Lend*

Borrow

Rate Type*

Accounting

Unit*

Thousands

Filter & Group

Grouping

Filter

Alt Group A

Alt Group B

Corp Structure

Corp Structure

Eff Int(%)

-

Parent

Counterparty

Net of Effective Interest

No

2. Fill in the mandatory parameter - Acct Cntr, As At Date, Report Ccy, Borrow/Lend, Rate Type and Unit.

3. Click on the required format.

4. The report shows average life of loan transactions. Column fields available on this report are the Accounting Centre, Effective Stake, Facility short name, Trade ID, Counterparty ID, Principal Repay Date, Basis/Margin, Hedge%, Currency, Principal Repayment in the Original Currency - Fix/Hedged, Float/Unhedged, Total, Principal Repayment in the reporting currency - Fix/Hedged, Float/Unhedged, Total, Rate - Fix/Hedged, Float/Unhedged, Net and Remaining Life.

1636

CS LUCAS

Average Loan Life

Acct Cntr:TFS-SG Date: As At 1-Jul-2017 Val Currency: SGD Borrow/Lend: BorrowExchange Type: Accounting Units : Thousands Grouping : All Filter : All Alt Group A : All Alt Group B : All Corp Structure : All Eff Int(%) : 0.0 to 100.0 Parent : All Counterparty: All Net of Effective Interest : No

AcctCntr	Eff. Stake	Facility	TradeID	CntryID	Prin. Pay Date	Basis/Margin	Hedge %	Ccy	Principal Repayment Original Ccy			Principal Repayment in SGD			Rate			Net Rem Life
									Fix/Hedged	Float/Unhedged	Total	Fix/Hedged	Float/Unhedged	Total	Fix/Hedged	Float/Unhedged	Net	
-																		
0 - 1 Year																		
TFS-SG	0.00	CITI-SG < TFS-	MMK100008.00	CITI-SG	10-Jul-17	Libor 3 mth+0.0	0.00	GBP		14,000.00	14,000.00		25,102.00	25,102.00		0.810000	0.810000	0.02
TFS-SG	0.00	CITI-SG < TFS-	MMK100007.00	CITI-SG	10-Jul-17	Libor 3 mth+0.0	0.00	SGD		15,000.00	15,000.00		15,000.00	15,000.00		0.670000	0.670000	0.02
TFS-SG	0.00	CITI-SG < TFS-	MMK100009.00	CITI-SG	24-Jul-17	Libor 3 mth+0.0	0.00	USD		20,000.00	20,000.00		27,546.00	27,546.00		0.750000	0.750000	0.06
												0.00	67,648.00	67,648.00	0.000000	0.754525	0.754525	0.04
Percent of Fix/Float												0.00%	100.00%					
1 - 2 Year																		
TFS-SG	0.00	CITI-SG < TFS-	TML100006.00	CITI-SG	14-Jun-19	Libor 3 mth+0.0	0.00	USD		60,000.00	60,000.00		82,638.00	82,638.00		3.500000	3.500000	1.95
												0.00	82,638.00	82,638.00	0.000000	3.500000	3.500000	1.95
Percent of Fix/Float												0.00%	100.00%					

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
AcctCntr	Eff. Stake	Facility	TradeID	CntryID	Prin. Pay Date	Basis/Margin	Hedge %	Ccy	Fix/Hedged	Float/Unhedged	Total	Fix/Hedged	Float/Unhedged	Total	Rate
-															
0 - 1 Year															
TFS-SG	0.00	CITI-SG < TFS-	MMK100008.00	CITI-SG	10-Jul-17	Libor 3 mth+0.0	0.00	GBP		14,000.00	14,000.00		25,102.00	25,102.00	0.810000 0.810000 0.02

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.

Amend Money Market

← [Icon] [Dropdown] Check Compliance

The trade has been confirmed and cannot be amended. Consider first und

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

5. $G = (\text{Transaction's Maturity Date} - \text{Reporting As At Date}) / 365$

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
27-Apr-2020	TS	Created.