Loan: Data fields for Gross Book Value Evidence

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The output of "Get Data fields for Gross Book Value Evidence" provides for each Deal_ID a separate record, showing values for various valuation elements of a loan which are valid for a specific posting_date.

All valuation elements are available in

- the currency of the deal as well as
- the related current value in functional, balance sheet currency. The amount of these ratios are calculated based on the figure in deal currency and the latest fx-rate which has been provided as market data.

SWAGGER UI NAME	DESCRIPTION
companyId	Tenant
dealId	Reference to the underlying Deal
gaap	GAAP
postingDate	Posting Date
currencyDeal	Currency of Deal
contractualRemainingCapital	Contractual remaining debt in deal currency
contractualRemainingCapitalBal	Contractual remaining debt in functional/balance sheet currency
dailyPayableNominal	Daily Payables Capital in deal currency
dailyPayableNominalBal	Daily Payables Capital in functional/balance sheet currency
dailyPayableInterest	Daily Payables Interest in deal currency
dailyPayableInterestBal	Daily Payables Interest in functional/balance sheet currency
dailyPayableCharge	Daily Payables Fees in deal currency
dailyPayableChargeBal	Daily Payables Fees in functional/balance sheet currency
accruedInterestLinearInArrears	Linear accrued interest in arrears in deal currency
accruedInterestLinearInArrearsBal	Linear accrued interest in arrears in functional/balance sheet currency
effectiveInterestRate	Effective Interest Rate (EIR)
amortisedCost	Amortised Cost in deal currency
amortisedCostBal	Amortised Cost in functional/balance sheet currency
accruedChargesInAdvance	Open Amortisation Transaction Costs in advance in deal currency
accruedChargesInAdvanceBal	Open Amortisation Transaction Costs in advance in functional/balance sheet currency

accruedChargesInArrears	Open Amortisation Transaction Costs in arrears in deal currency
accruedChargesInArrearsBal	Open Amortisation Transaction Costs in arrears
accruedPremiumDiscount	Open Amortisation Premium/Discount in deal currency
accruedPremiumDiscountBal	Open Amortisation Premium/Discount in functional/balance sheet currency
interestSmoothing	Interest Smoothing in deal currency
interestSmoothingBal	Interest Smoothing in functional/balance sheet currency
fairValueDcf	Fair Value in deal currency calculated based on discount cash flow method
fairValueDcfBal	Fair Value in functional/balance sheet currency calculated based on discount cash flow method
fairValueDcfConstantCreditSpread	Fair Value with constant credit spread calculated based on discount cash flow method
fairValueDcfConstantCreditSpreadBal	Fair Value with constant credit spread in functional/balance sheet currency alculated based on discount cash flow method
stageShortName	Name of Stage which is assigned to the degree of deterioration of credit quality of the deal
stageDescription	Description of Stage which is assigned to the degree of deterioration of credit quality of the deal
eclAmountBal	Expected Credit Loss Stage / Amount of risk provision
unwinding	The recoverable amount of an impaired deal will increase at subsequent posting dates after impairment due to the changes in its time value. The difference between the original recoverable amount and the subsequent recoverable amount based on the original expected recovery cash flows is recognised as "unwinding". The value of ratio "unwinding" is shown in deal currency.
unwindingBal	Value of ratio "unwinding" in functional/balance sheet currency