

Report 1201: Cost of Funds Computation - Summary by Total Yield/Cost

PURPOSE

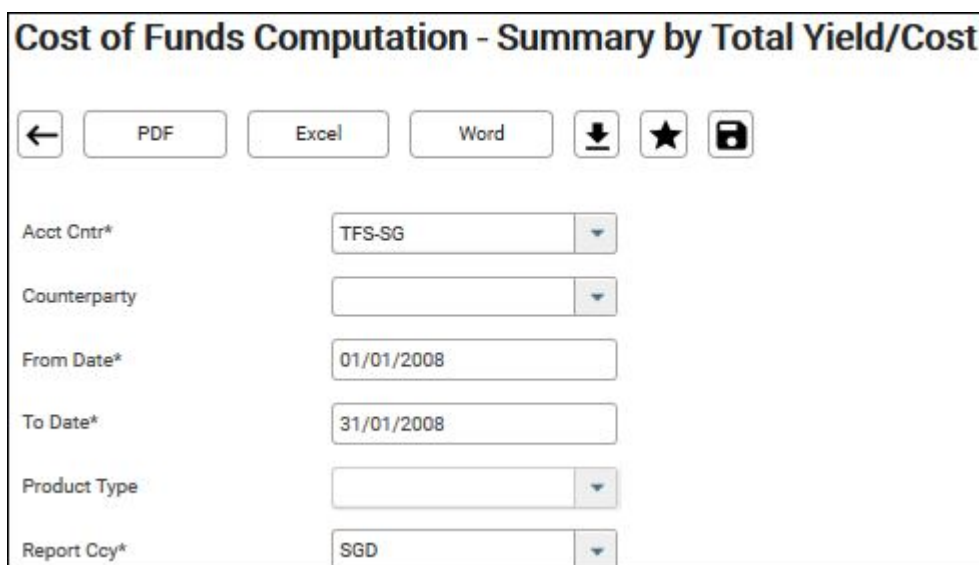
To provide the details used by CS Lucas to show the Cost of Funds Computation - Summary by Total Yield/Cost.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Cost of Funds Computation - Summary by Total Yield/Cost.

QUERY

1. Navigate to Reporting > Standards > Report 1201: Cost of Funds Computation - Summary by Total Yield/Cost.



Cost of Funds Computation - Summary by Total Yield/Cost

← PDF Excel Word ↓ ★ 📁

Acct Cntr* TFS-SG ▼

Counterparty ▼

From Date* 01/01/2008

To Date* 31/01/2008

Product Type ▼

Report Ccy* SGD ▼

2. Fill in mandatory parameters - Acct Cntr, From Date, To Date, and Report Ccy. The rest are optional parameters.
3. Click on the required format.
4. The report shows the Ccy, Product, Total Principal, Average Principal, Period

Interest, Avg IntRate%, Avg ExcRate, and Rpt Ccy Period Interest.

1201

CS LUCAS

Cost of Funds Computation - Summary by Total Yield/Cost
Acct Cntr:TFS-SG Counterparty: All Date: From 1-Jan-2008 to 31-Jan-2008 Val Currency: SGD Product Type: All

Ccy	Product	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
Cost							
SGD	Money Market	70,687,726.57	37,757,933.48	75,267.86	2.34711	1.00000	75,267.86
		70,687,726.57	37,757,933.48	75,267.86			75,267.86
							75,267.86
					Total Cost		75,267.86
Yield							
JPY	Foreign Exchange Swap	2,550,000.00	2,550,000.00	1.01	0.00047	0.01276	0.01
		2,550,000.00	2,550,000.00	1.01			0.01
							0.01
SGD	Money Market	79,562,180.00	68,195,728.39	254,870.28	4.40041	1.00000	254,870.27
		32,461.50	32,461.50	76.63			76.63
		79,594,641.50	68,228,189.89	254,946.90			254,946.90
USD	Money Market	18,000,000.00	7,645,161.29	32,690.28	5.03458	1.51700	49,591.16
		18,000,000.00	7,645,161.29	32,690.28			49,591.16
							304,538.07
					Total Yield		304,538.07

For explanation of  button, please see link.

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

DATA SOURCE

To view the following transaction,

Ccy	Product	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
Cost							
A	B	C	D	E	F	G	H
SGD	Money Market	70,687,726.57	37,757,933.48	75,267.86	2.34711	1.00000	75,267.86
		70,687,726.57	37,757,933.48	75,267.86			75,267.86
							75,267.86
					Total Cost		75,267.86
Yield							
JPY	Foreign Exchange Swap	2,550,000.00	2,550,000.00	1.01	0.00047	0.01276	0.01
		2,550,000.00	2,550,000.00	1.01			0.01
							0.01
SGD	Money Market	79,562,180.00	68,195,728.39	254,870.28	4.40041	1.00000	254,870.27
		32,461.50	32,461.50	76.63			76.63
		79,594,641.50	68,228,189.89	254,946.90			254,946.90
USD	Money Market	18,000,000.00	7,645,161.29	32,690.28	5.03458	1.51700	49,591.16
		18,000,000.00	7,645,161.29	32,690.28			49,591.16
							304,538.07
					Total Yield		304,538.07

*Cost: Borrow/Loan, Money Market

*Yield: Lend/Place, Foreign Exchange Swap and Money Market

Follow the steps as shown below:

1. Navigate to Reporting > Standards > Report 2008: Money Market Trade By

Type.

2. Key in the fields as shown below:

Money Market Trade By Type

Acct Cntr*

TDate From

TDate To

VDate From

VDate To

MDate From

MDate To

3. Click on the required format. The results are as follows:

Money Market Trade By Type													
Acct Cntr: TFS-SG TDate: All Dates VDate: To 31-Jan-2008 MDate: From 1-Jan-2008													
TradeID	Type	Acct Cntr	City ID	TDate	VDate	MDate	Ccy	Principal	Interest	Tax	Mat Proceeds	Rates %	Acc Method
MMK100007.00	Lend/Place	TFS-SG	JAREV-SG	16-Jan-07	16-Jan-07	10-Dec-08	SGD	12,000,000.00	1,124,679.45	0.00	13,124,679.45	4.52500	Act/365 (fixed)
MMK100033.00	Lend/Place	TFS-SG	JAREV-SG	16-Jan-07	16-Jan-07	10-Dec-08	SGD	5,000,000.00	441,069.86	0.00	5,441,069.86	4.43500	Act/365 (fixed)
MMK100137.00	Lend/Place	TFS-SG	JAREV-SG	16-Jan-07	16-Jan-07	10-Dec-08	SGD	4,000,000.00	347,690.41	0.00	4,347,690.41	4.56500	Act/365 (fixed)
MMK100241.00	Lend/Place	TFS-SG	JAREV-SG	9-Feb-07	9-Feb-07	10-Dec-08	SGD	3,000,000.00	256,894.52	0.00	3,256,894.52	4.66500	Act/365 (fixed)
MMK100375.00	Lend/Place	TFS-SG	JAREV-SG	15-Mar-07	15-Mar-07	10-Dec-08	SGD	2,748,000.00	213,079.17	0.00	2,961,079.17	4.45000	Act/365 (fixed)
MMK100799.00	Lend/Place	TFS-SG	JAREV-SG	29-Jun-07	29-Jun-07	30-Jun-08	SGD	16,053,840.00	780,456.33	0.00	16,834,296.33	4.83500	Act/365 (fixed)
MMK100800.00	Lend/Place	TFS-SG	JAREV-SG	29-Jun-07	29-Jun-07	30-Jun-08	SGD	10,780,340.00	528,421.25	0.00	11,308,761.25	4.87500	Act/365 (fixed)
MMK101098.00	Lend/Place	TFS-SG	JAREV-SG	12-Sep-07	12-Sep-07	12-Mar-08	SGD	1,500,000.00	25,056.16	0.00	1,525,056.16	3.35000	Act/365 (fixed)
MMK101232.00	Lend/Place	TFS-SG	JAREV-SG	18-Oct-07	19-Oct-07	10-Dec-08	SGD	3,000,000.00	152,541.37	0.00	3,152,541.37	4.44000	Act/365 (fixed)
MMK101270.00	Lend/Place	TFS-SG	JAREV-SG	31-Oct-07	31-Oct-07	31-Jan-08	SGD	800,000.00	5,982.37	0.00	805,982.37	2.96680	Act/365 (fixed)
MMK101311.00	Lend/Place	TFS-SG	SUMI-SG	15-Nov-07	15-Nov-07	15-Jan-08	SGD	20,680,000.00	82,946.63	0.00	20,762,946.63	2.40000	Act/365 (fixed)
								79,562,180.00	3,958,817.52	0.00	83,520,997.52		
MMK101211.00	Lend/Place	TFS-SG	OCBC-SG	12-Oct-07	12-Oct-07	11-Jan-08	USD	5,000,000.00	64,900.69	0.00	5,064,900.69	5.13500	Act/360
MMK101221.00	Lend/Place	TFS-SG	OCBC-SG	16-Oct-07	16-Oct-07	16-Jan-08	USD	5,000,000.00	65,166.67	0.00	5,065,166.67	5.10000	Act/360
MMK101312.00	Lend/Place	TFS-SG	SUMI-SG	15-Nov-07	15-Nov-07	15-Jan-08	USD	8,000,000.00	65,066.67	0.00	8,065,066.67	4.80000	Act/360
								18,000,000.00	195,134.03	0.00	18,195,134.03		
MMK101160.00	Borrow/Loan	TFS-SG	JARDC-SG	26-Sep-07	26-Sep-07	3-Jan-08	SGD	(35,200,813.30)	(227,233.30)	0.00	(35,428,046.60)	2.38000	Act/365 (fixed)
MMK101324.00	Borrow/Loan	TFS-SG	JARDC-SG	20-Nov-07	20-Nov-07	20-Feb-08	SGD	(35,486,913.27)	(209,751.96)	0.00	(35,696,665.23)	2.34500	Act/365 (fixed)
								(70,687,726.57)	(436,985.26)	0.00	(71,124,711.83)		

Calculations for Average Principal (D)

One example using SGD Borrow/Loan transactions:

For the first transaction,

From Date	01-01-2008	To Date	31-01-2008
MDate	03-01-2008	From Date	01-01-2008
Days (a)	<u>2 + 0 = 2</u>	Days (b)	<u>30 + 1 = 31</u>

Principal (c) SGD 35,200,813.30

Average Principal $2 \times \overset{(a)}{35,200,813.30} \div \overset{(b)}{31}$
 $= \text{SGD } 2,271,020.21$

For the second transaction,

To Date	31-01-2008	To Date	31-01-2008
From Date	01-01-2008	From Date	01-01-2008
Days (a)	<u>30 + 1 = 31</u>	Days (b)	<u>30 + 1 = 31</u>

Principal (c) SGD 35,486,913.27

Average Principal $31 \times \overset{(a)}{35,486,913.27} \div \overset{(b)}{31}$
 $= \text{SGD } 35,486,913.27$

For the total average principal,

Average Principal (1st Transaction)	SGD 2,271,020.21
Average Principal (2nd Transaction)	<u>SGD 35,486,913.27</u>
Total Average Principal	<u>SGD 37,757,933.48</u>

Calculations for Period Interest (E)

One example using SGD Borrow/Loan transactions:

For the first transaction,

From Date	01-01-2008	VDate	26-09-2007
MDate	03-01-2008	MDate	03-01-2008
Days (a)	<u>2 + 0 = 2</u>	Days (b)	<u>99</u>

Interest (c) SGD 227,233.30

Period Interest $2 \times \overset{(a)}{227,233.30} \div \overset{(b)}{99}$
 $= \text{SGD } 4,590.57$

For the second transaction,

To Date	31-01-2008	VDate	20-11-2007
From Date	<u>01-01-2008</u>	MDate	<u>20-02-2008</u>
Days (a)	<u>30 + 1 = 31</u>	Days (b)	<u>92</u>

Interest (c) SGD 209,751.96

Period Interest
$$\begin{matrix} (a) & (c) & (b) \\ 31 \times 209,751.96 \div 92 \\ = \text{SGD } 70,677.29 \end{matrix}$$

For the total period interest,

Period Interest (1st Transaction)	SGD 4,590.57
Period Interest (2nd Transaction)	<u>SGD 70,677.29</u>
Total Period Interest	<u>SGD 75,267.86</u>

Calculations for Rpt Ccy Period Interest (H)

Period Interest	SGD 75,267.86	← (a)
Average Exchange Rate	1.00000	← (b)
Rpt Ccy Period Interest	<u>SGD 75,267.86</u>	← (a) * (b)

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
02-Sept-2016	Li Ping	Created.
10-Dec-2019	Lyra	Updated Screenshots.