Report 1202: Cost of Funds Computation – Summary by Currency

PURPOSE

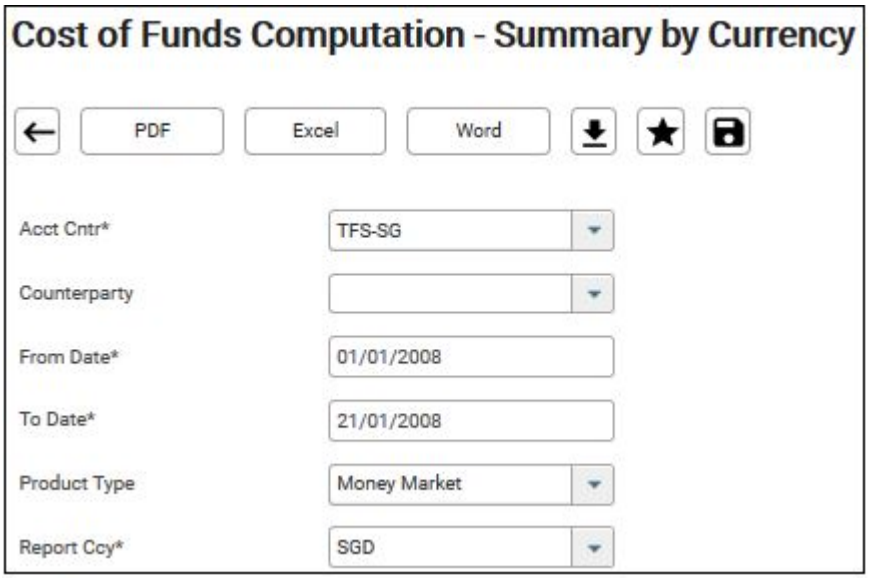
To provide the details used by CS Lucas to show the Cost of Funds Computation – Summary by Currency.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Cost of Funds Computation – Summary by Currency.

QUERY

1. Navigate to Reporting > Standards > Report 1202: Cost of Funds Computation – Summary by Currency.



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.

1202

Cost of Funds Computation - Summary by Currency

Acct Cntr:TFS-SG Counterparty: All Date: From 1-Jan-2008 to 31-Jan-2008 Val Currency: SGD Product Type: Money Market

Ccy		Product		Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
SGD									
	Cost								
		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	2.34711	1.00000	75,267.86
	Yield								
		Money Market		79,562,180.00	68,195,728.39	254,870.28	4.40041	1.00000	254,870.27
				79,562,180.00	68,195,728.39	254,870.28	4.40041	1.00000	254,870.27
			Net	150,249,906.57	105,953,661.87	330,138.14	Net	1.00000	330,138.13
USD									
	Yield								
		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	5.03458	1.51700	49,591.16
			Net	18,000,000.00	7,645,161.29	32,690.28	Net	1.51700	49,591.16

For explanation of button, please see link.

For explanation of buttons, please see link.

DATA SOURCE

To view the following transaction,

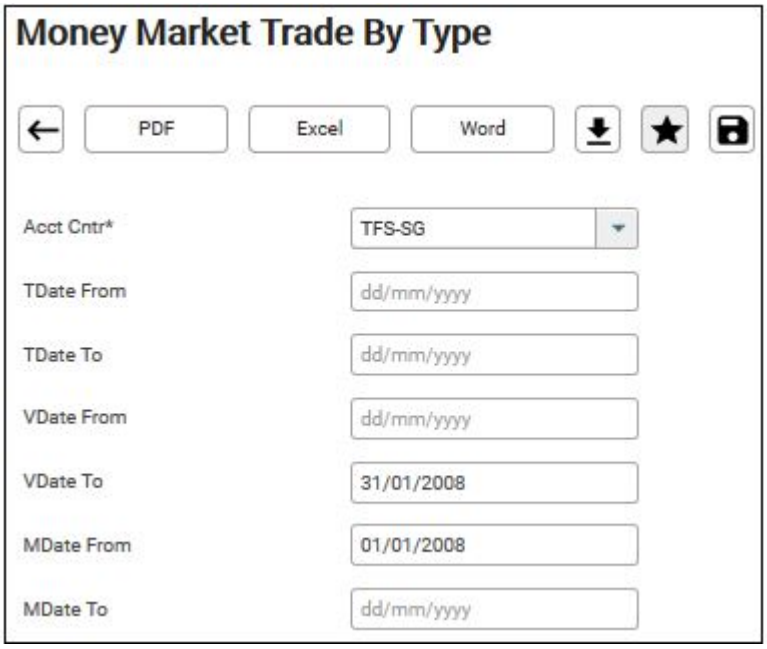
A	B	C	D	E	F	G	H
Ccy	Product	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
SGD							
Cost							
	Money Market	70,687,726.57	37,757,933.48	75,267.86	2.34711	1.00000	75,267.86
		70,687,726.57	37,757,933.48	75,267.86	2.34711	1.00000	75,267.86

*Cost: Borrow/Loan, Money Market

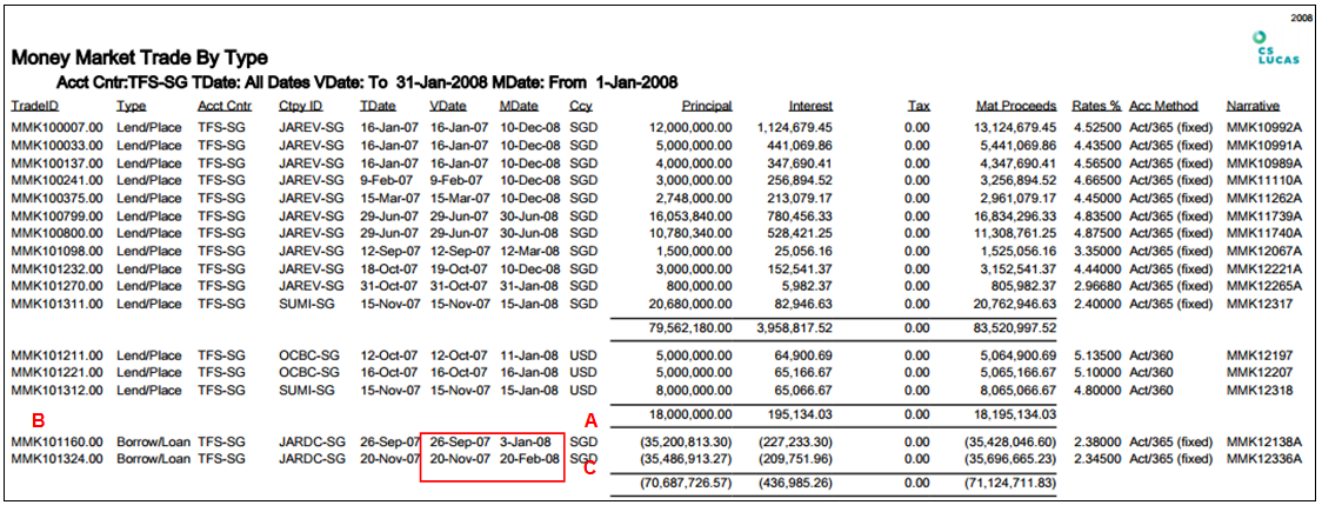
Follow the steps as shown below:

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

2. Key in the fields as shown below:



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	Ctpy ID	TDate	VDate	MDate	Ccy	Principal	Interest	Tax	Mat Proceeds	Rates %	Acc Method	Narrative
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)	MMK10992A
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)	MMK10991A
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)	MMK10989A
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)	MMK11110A
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)	MMK11262A
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)	MMK11739A
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)	MMK11740A
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)	MMK12067A
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)	MMK12221A
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)	MMK12265A
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)	MMK12317
								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	MMK12197
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	MMK12207
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	MMK12318
B							A	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)	MMK12138A
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)	MMK12336A
							C	(70,687,726.57)	(436,985.26)	0.00	(71,124,711.83)			

<u>Calculations for Average Principal (D)</u>

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)	2 + 0 = 2	**Days** (b)	30 + 1 = 31

Principal (c) SGD 35,200,813.30

Average Principal $\underset{(a)}{2} \times \underset{(c)}{35{,}200{,}813.30} \div \underset{(b)}{31}$

= 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)	30 + 1 = 31	**Days** (b)	30 + 1 = 31

Principal (c) SGD 35,486,913.27

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

For the total average principal,

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

<u>Calculations for Period Interest (E)</u>

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)	2 + 0 = 2	**Days** (b)	99

Interest (c) SGD 227,233.30

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

For the second transaction,

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

Interest (c) SGD 209,751.96

Period Interest $\overset{(a)}{31} \times \overset{(c)}{209{,}751.96} \div \overset{(b)}{92}$
= SGD 70,677.29

For the total period interest,

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

Calculations for Rpt Ccy Period Interest (H)

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

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