

Report 1204: Cost of Funds Computation - Detail by Product

PURPOSE

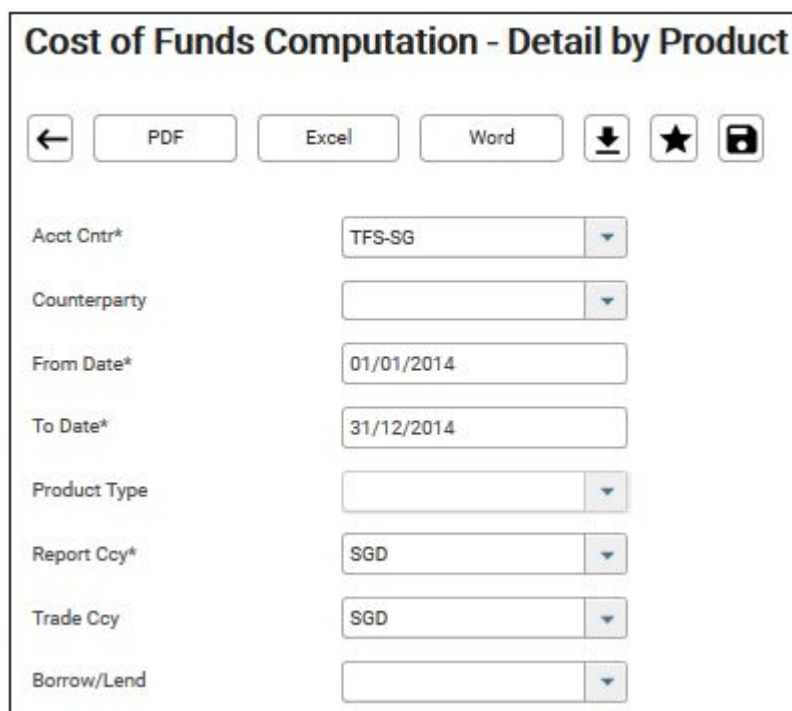
To provide the details used by CS Lucas to show the Cost of Funds Computation - Detail by Product.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Cost of Funds Computation - Detail by Product.

QUERY

1. Navigate to Reporting > Standard > Report 1204: Cost of Funds Computation - Detail by Product.



The screenshot shows a web-based report interface titled "Cost of Funds Computation - Detail by Product". At the top, there are navigation buttons: a back arrow, "PDF", "Excel", "Word", a download icon, a star icon, and a save icon. Below these are several input fields with labels and dropdown menus:

- Acct Cntr*: TFS-SG
- Counterparty: (empty)
- From Date*: 01/01/2014
- To Date*: 31/12/2014
- Product Type: (empty)
- Report Ccy*: SGD
- Trade Ccy: SGD
- Borrow/Lend: (empty)

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 ST/LT, Ccy, Cost/Yield, Product, Acct Cntr, Ctpy, Trade

ID, Total Principal, Average Principal, Period Interest, Avg IntRate%, Avg ExcRate, and Rpt Ccy Period Interest.

1204

Cost of Funds Computation - Detail by Product
 Acct Cntr: TFS-SG Counterparty: All Date: From 1-Jan-2014 to 31-Dec-2014 Val Currency: SGD Product Type: All Trade Ccy: SGD Lend/Borrow: All

ST/LT	Ccy	Cost/Yield	Product	Acct Cntr	Ctry	Trade ID	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
Short Term												
	SGD											
		Cost										
			Money Market									
			TFS-SG	DBS-SG		MMK101398.00	1,000,246.58	30,144.42	150.72	0.49999	1.00000	150.72
			TFS-SG	DBS-SG		MMK101397.00	1,000,000.00	82,191.78	246.58	0.30001	1.00000	246.58
			TFS-SG	DBS-SG		MMK101416.00	999,178.76	82,124.28	821.24	1.00000	1.00000	821.24
						Total Money Market	2,999,425.34	194,460.48	1,218.54	0.62663		1,218.54
			Term Loan									
			TFS-SG	CITI-SG		TML100018.00	10,000,000.00	1,671,232.88	0.00	0.00000	1.00000	0.00
			TFS-SG	CITI-SG		TML100018.00	12,000,000.00	1,643,835.62	0.00	0.00000	1.00000	0.00
			TFS-SG	CITI-SG		TML100018.00	7,000,000.00	594,520.55	11,890.41	2.00000	1.00000	11,890.41
			TFS-SG	CITI-SG		TML100018.00	12,000,000.00	3,024,657.53	93,917.81	3.10507	1.00000	93,917.81
			TFS-SG	ABN-SG		TML100006.00	26,200,000.00	4,665,753.42	139,972.60	3.00000	1.00000	139,972.60
						Total Term Loan	67,200,000.00	11,600,000.00	245,780.82	2.11880		245,780.82

For explanation of  button, please see link.

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

Money Market Computation

To view the following transaction,

A	B	C	D	E	F	G	H	I	J	K	L	M
ST/LT	Ccy	Cost/Yield	Product	Acct Cntr	Ctry	Trade ID	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
Short Term												
	SGD											
		Cost										
			Money Market									
			TFS-SG	DBS-SG		MMK101398.00	1,000,246.58	30,144.42	150.72	0.49999	1.00000	150.72

Follow the steps as shown below:

1. Navigate to Transactions > Money Market.
2. Select the Acct Cntr* (Example: TFS-SG).
3. Key in MDate From* (Example: 01/01/2014).
4. Click Refresh.

Amend Money Market

Settlement Bank

This trade was created by a rollover of MMK100026.01 and cannot be amended

Discount	<input type="checkbox"/>	
Trade ID	MMK100027.00	→ G
Transaction*	Borrow/Loan	→ C (Tagged as Cost)
Accounting Centre*	TFS-SG	→ E
TDate*	30/07/2014	
VDate*	11/08/2014	
MDate*	12/08/2014	
Ccy*	SGD	→ B
Amount*	1,000,246.58	→ H
Interest Rate*	0.500000	→ K
Interest*	150.72	Ⓢ
Accruals	Act/365 (fixed)	
Facility*	TFS < DBS-SG	Ⓢ
Counterparty ID	DBS-SG	→ F

Calculations for Average Principal (I)

One example using SGD Borrow/Loan transaction:

MDate	11-08-2014	To Date	31-12-2014
VDate	31-07-2014	From Date	01-01-2014
Days (a)	<u>11 + 0 = 11</u>	Days (b)	<u>364 + 1 = 365</u>

Principal (c) SGD 1,000,246.58

Average Principal ^(a) ^(c) ^(b)
 $11 \times 1,000,246.58 \div 365$
 $= \text{SGD } 30,144.42$

Calculations for Period Interest (J)

One example using SGD Borrow/Loan transaction:

MDate	11-08-2014	MDate	11-08-2014
VDate	31-07-2014	VDate	31-07-2014
Days (a)	<u>11 + 0 = 11</u>	Days (b)	<u>11</u>

Interest (c) SGD 150.72
(a) (c) (b)

Period Interest $11 \times 150.72 \div 11$
= SGD 150.72

Calculations for Rpt Ccy Period Interest (M)

Period Interest	SGD 150.72	← (a)
Average Exchange Rate	1.00000	← (b)
Rpt Ccy Period Interest	<u>SGD 150.72</u>	← (a) * (b)

Term Loan Computation

To view the following transaction,

A	B	C	D	E	F	G	H	I	J	K	L	M
ST/I	Ccy	Cost/Yield	Product	Acct.Cntr	Clpy	Trade ID	Total Principal	Average Principal	Period Interest	Avg IntRate%	Avg ExcRate	Rpt Ccy Period Interest
Short Term												
SGD			Term Loan									
			TFS-SG	CITI-SG		TML100018.00	10,000,000.00	1,671,232.88	0.00	0.00000	1.00000	0.00
			TFS-SG	CITI-SG		TML100018.00	12,000,000.00	1,643,835.62	0.00	0.00000	1.00000	0.00
			TFS-SG	CITI-SG		TML100018.00	7,000,000.00	594,520.55	11,890.41	2.00000	1.00000	11,890.41
			TFS-SG	CITI-SG		TML100018.00	12,000,000.00	3,024,657.53	93,917.81	3.10507	1.00000	93,917.81
			TFS-SG	ABN-SG		TML100006.00	26,200,000.00	4,665,753.42	139,972.60	3.00000	1.00000	139,972.60
			Total Term Loan				67,200,000.00	11,600,000.00	245,780.82	2.11880		245,780.82

Follow the steps as shown below:

1. Navigate to Reporting > Standards > Report 2201: Outstanding Term Loan.
2. Key in the fields as shown below:

Outstanding Term Loan

Acct Cntr*

Date As At*

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

Outstanding Term Loan E Acct Cntr: TFS-SG Date: As At 31-Dec-2014													
		B		H									
Acct Cntr	TradeID	Type	Counterparty	Portfolio	Ccy	Principal	Balance	MDate	VDate	Cap Rate	Floor Rate	Rate Basis	Margin
TFS-SG	G TML100018.00	Borrow	F CITI-SG		SGD	7,000,000.00	12,000,000.00	12-May-17	12-May-14			FLOAT	0.00000
		Description	Start Date	End Date	VDate	Interest Rate	Principal	Interest		Capitalise		Outstanding TradeID	
		Principal	12-May-14	12-May-14	12-May-14	2.00000	7,000,000.00	0.00		0.00		7,000,000.00	
		Additional Principal	12-May-14	12-Jun-14	12-Jun-14	2.00000	3,000,000.00	11,890.41		0.00		10,000,000.00	
		Additional Principal	12-Jun-14	12-Aug-14	12-Aug-14	2.00000	2,000,000.00	0.00		0.00		12,000,000.00	
		Redeem Principal + Interest	12-Aug-14	12-Nov-14	12-Nov-14	2.00000	0.00	93,917.81		0.00		12,000,000.00	
		Interest Capitalization	12-Nov-14	15-Jan-15	15-Jan-15	2.00000	0.00	0.00		42,082.19		12,042,082.19	
		Interest Capitalization	15-Jan-15	16-Feb-15	16-Feb-15	2.00000	0.00	0.00		21,114.88		12,063,197.07	
		Redeem Principal + Interest	16-Feb-15	12-May-15	12-May-15	2.00000	0.00	56,184.75		0.00		12,063,197.07	
		Redeem Principal + Interest	12-May-15	12-Nov-15	12-Nov-15	2.00000	0.00	121,623.47		0.00		12,063,197.07	
		Additional Principal	12-Nov-15	12-May-16	12-May-16	2.00000	1,000,000.00	120,301.47		0.00		13,063,197.07	
		Redeem Principal + Interest	12-May-16	12-Nov-16	12-Nov-16	2.00000	0.00	131,705.66		0.00		13,063,197.07	
		Redeem Principal + Interest	12-Nov-16	12-May-17	12-May-17	2.00000	13,063,197.07	129,558.28		0.00		0.00	

Calculations for Average Principal (I)

One example using SGD Borrow/Loan transaction:

To Date	12-06-2014	To Date	31-12-2014
VDate	12-05-2014	From Date	01-01-2014
Days (a)	<u>31 + 0 = 31</u>	Days (b)	<u>364 + 1 = 365</u>

Principal (c) SGD 7,000,000.00

Average Principal $31 \times 7,000,000 \div 365$
= SGD 594,520.55

Calculations for Period Interest (J)

One example using SGD Borrow/Loan transaction:

To Date	12-06-2014	MDate	12-06-2014
VDate	12-05-2014	VDate	12-05-2014
Days (a)	<u>31 + 0 = 31</u>	Days (b)	<u>31</u>

Interest (c) SGD 11,890.41

Period Interest $31 \times 11,890.41 \div 31$
= SGD 11,890.41

Calculations for Rpt Ccy Period Interest (M)

Period Interest	SGD 11,890.41	← (a)
Average Exchange Rate	1.00000	← (b)
Rpt Ccy Period Interest	<u>SGD 11,890.41</u>	← (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.