Report 2003: Money Market Period Interest Analysis by Portfolio (W5)

This version is superseded. Click here to view the latest guide.

PURPOSE

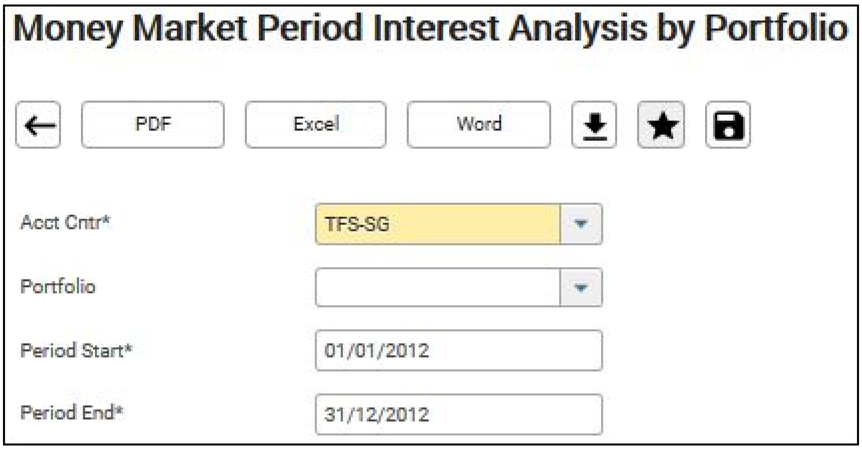
To provide the details used by CS Lucas to show the Money Market Period Interest Analysis by Portfolio.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Period Interest Analysis by Portfolio.

QUERY

1. Navigate to Reporting > Standards > Report 2003: Money Market Period Interest Analysis by Portfolio.



2. Fill in the mandatory parameter – Acct Cntr, Period Start and Period End.

3. Click on the required format.

4. The report shows the Currency, Trade ID, VDate, Mdate, Tenor, Interest, Rate %, Acc Method, Principal, Trade Currency Interest Accruals and Base Currency Exchange Rates.

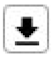
Money Market Period Interest Analysis by Portfolio

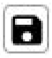
Acct Cntr:TFS-SG Portfolio Group: All Period Start: From 1-Jan-2012 to 31-Dec-2012

2003

CS LUCAS

									Trade Currency				Base Currency							
									Interest Accruals			Base	Exc Rate (Spot)		Exc Rate (Average)		Interest Ace			
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	1-Jan-12	31-Dec-12	Period Charge	Ccy	1-Jan-12	31-Dec-12	1-Jan-12	31-Dec-12	1-Jan-12	31-Dec-12	Period Charge	FX Impact
TFS-SG																				
Borrow/Loan																				
SGD	MMK100031.00	1-Aug-12	30-Aug-12	29	794.52	1.00000	Act/365 (fixed)	1,000,000.00			794.52	SGD							794.52	
								1,000,000.00	0.00	0.00	794.52						0.00	0.00	794.52	0.00

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	H	I	J	K	L	M	N		O			P	Q	
									Trade Currency				Base Currency							
									Interest Accruals			Base	Exc Rate (Spot)		Exc Rate (Average)		Interest Ace			
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	1-Jan-12	31-Dec-12	Period Charge	Ccy	1-Jan-12	31-Dec-12	1-Jan-12	31-Dec-12	1-Jan-12	31-Dec-12	Period Charge	FX Impact
TFS-SG																				
Borrow/Loan																				
SGD	MMK101387.00	1-Aug-12	30-Aug-12	29	794.52	1.00000	Act/365 (fixed)	1,000,000.00			794.52	SGD							794.52	

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.

2. Select Acct Cntr* (From example: TFS-SG)

3. Key in MDate Fr* (From Example: 01/01/2012)

4. Click Refresh.

Amend Money Market

← Update | Settle'm Bank | Check Compliance

Discount	☐	
Trade ID	MMK100031.00	→ B
Transaction*	Borrow/Loan	
Accounting Centre*	TFS-SG	
TDate*	01/08/2012	
VDate*	01/08/2012	→ C
MDate*	30/08/2012	→ D
Ccy*	SGD	→ A/M
Amount*	1,000,000.00	→ I
Interest Rate*	1.000000	→ G
Interest*	794.52	→ F/L/Q
Accruals	Act/365 (fixed)	→ H
Facility*	CITI-SG	Available:SGD 100.00m (100.0%)
Counterparty ID	CITI-SG	

Soft Amend

Portfolio	
Transaction Type	-
Projects	-
Our Dealer	dev01@12dl2d.com
Ctpy Dealer	
Ctpy Reference	
Broker	
Brokerage	
Narrative	
Skip Holidays	☐
Rollover Tenor*	0
Indicative Repay Date*	01/09/2012
Show WHT Fields	☐

Tenor: Days between 1-Aug-12 and 30-Aug-12 → E

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
06-Dec-2016	Li Ping	Created.
11-Dec-2019	Lyra	Updated Screenshots.