

Report 2003: Money Market Period Interest Analysis by Portfolio

[See previous W5 version 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 > Standard > Report 2003: Money Market Period Interest Analysis by Portfolio.

Money Market Period Interest Analysis by Portfolio

✕ Cancel

▼ Action

★

📁

Acct Cntr*

TFS-SG▼

Portfolio

▼

Period Start*

01/06/2017

Period End*

30/06/2017

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

3. Click Action and select 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 and Interest Accruals.

2003

CS

LUCAS

Money Market Period Interest Analysis by Portfolio

Acct Cntr:TFS-SG Portfolio Group: All Period Start: From 1-Jun-2017 to 30-Jun-2017

Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Trade Currency				Base Ccy	Base Currency						FX Impact	
								Interest Accruals					Exc Rate (Spot)		Exc Rate (Average)		Interest Acc			
								Principal	1-Jun-17	30-Jun-17	Period Charge		1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17		Period Charge
TFS-SG																				
DEFAULT																				
Borrow/Loan																				
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365 (fixed)	14,000,000.00		310.68	310.68	SGD	1.79300		1.79300		557.05	557.05		
								14,000,000.00	0.00	310.68	310.68						0.00	557.05	557.05	0.00

For explanation of Excel Raw export, 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	Trade Currency			Base Ccy	Base Currency						FX Impact
									Interest Accruals				Exc Rate (Spot)	Exc Rate (Average)		Interest Acc			
									1-Jun-17	30-Jun-17	Period Charge			1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	
Ccy	TradeID	YDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	J	K	L	M	N	O	P	Q			
TFS-SG																			
DEFAULT																			
Borrow/Loan																			
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365 (fixed)	14,000,000.00		310.68	310.68	SGD	1.79300	1.79300	557.05	557.05			
								14,000,000.00	0.00	310.68	310.68				0.00	557.05	557.05	0.00	

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: 01/07/2017)

4. Click Refresh.

5. Click on the Trade ID (From example: MMK100008.00) to drill down to the Amend Money Market screen.

Amend Money Market

Cancel

File/Note

Settle'm Bank

Check Compliance

The trade has been confirmed and cannot be amended. Consider first unconfirming the trade.

Discount

☐

Trade ID

MMK100008.00

→ B

Transaction*

Borrow/Loan

Accounting Centre*

TFS-SG

TDate*

30/06/2017

→ C

VDate*

30/06/2017

→ D

MDate*

10/07/2017

Ccy*

GBP

→ A

Amount*

14,000,000.00

→ I

Interest Rate*

0.810000

→ G

Interest*

3,106.85

↻ → F

Accruals

Act/365 (fixed)

→ H

Facility*

CITI-SG < TFS-SG

↻ Available:GBP- 121.96m (- 109.3%)

Counterparty ID

CITI-SG

Soft Amend

6. $E = D - C$.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
6-Dec-2016	Li Ping	Created.
11-Dec-2019	Lyra	Updated screenshots.
11-Jun-2024	TS	Updated to W6 instructions and screenshots.