Report 2005: Money Market Trade By Counterparty

See previous W5 version guide

PURPOSE

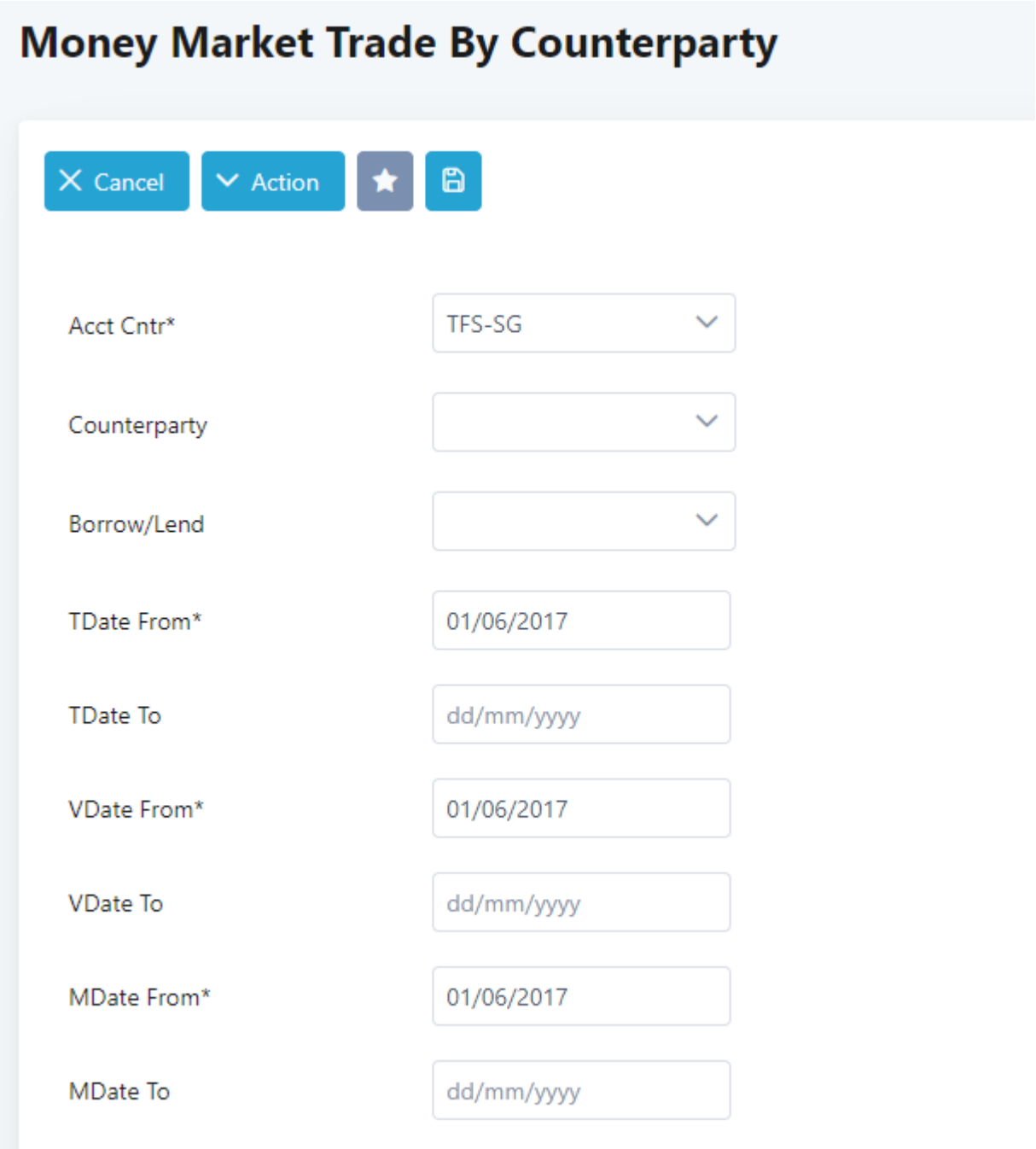
To provide the details used by CS Lucas to show Money Market Trade by Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

1. Navigate to Reporting > Standard > Report 2005: Money Market Trade By Counterparty.



2. Acct Cntr, TDate From, VDate From and MDate From are mandatory parameters. The rest are optional parameters.

3. Click Action and select the required format.

4. The report shows the CounterpartyID, TradeID, Accounting Centre, Type, TDate, VDate, MDate, Currency, Principal (Amount), Interest, Tax, MAT Proceeds (Total Amount with Interest), Rates, Accrual Method, Narrative and Counterparty Reference.

Money Market Trade Details

2005

Money Market Trade By Counterparty

Acct Cntr:TFS-SG Counterparty: All Borrow/Lend: All TDate: From 1-Jun-2017 VDate: From 1-Jun-2017 MDate: From 1-Jun-2017

CtpyID	TradeID	Acct Cntr	Type	TDate	VDate	MDate	Ccy	Principal	Interest	Tax	Mat Proceeds	Rates %	Acc Method	Narrative	Ctpy Ref
CITI-SG	MMK100003.00	TFS-SG	Borrow/Loan	6-Jun-17	6-Jun-17	23-Jun-17	SGD	(1,300,000.00)	(405.67)	0.00	(1,300,405.67)	0.67000	Act/365 (fixed)		
CITI-SG	MMK100007.00	TFS-SG	Borrow/Loan	30-Jun-17	30-Jun-17	10-Jul-17	SGD	(15,000,000.00)	(2,753.42)	0.00	(15,002,753.42)	0.67000	Act/365 (fixed)		
CITI-SG	MMK100008.00	TFS-SG	Borrow/Loan	30-Jun-17	30-Jun-17	10-Jul-17	GBP	(14,000,000.00)	(3,106.85)	0.00	(14,003,106.85)	0.81000	Act/365 (fixed)		
CITI-SG	MMK100009.00	TFS-SG	Borrow/Loan	30-Jun-17	30-Jun-17	24-Jul-17	USD	(20,000,000.00)	(10,000.00)	0.00	(20,010,000.00)	0.75000	Act/360		
CITI-SG	MMK100012.00	TFS-SG	Borrow/Loan	23-Jun-17	24-Jul-17	21-Jul-17	USD	(1,300,000.00)	(289.21)	0.00	(1,300,289.21)	0.29000	Act/360		
DBS-SG	MMK100001.00	TFS-SG	Lend/Place	8-Jun-17	8-Jun-17	8-Jul-17	SGD	1,100,000.00	226.03	0.00	1,100,226.03	0.25000	Act/365 (fixed)		
DBS-SG	MMK100004.00	TFS-SG	Lend/Place	15-Jun-17	15-Jun-17	19-Jun-17	SGD	2,000,000.00	61.37	0.00	2,000,061.37	0.28000	Act/365 (fixed)		
DBS-SG	MMK100010.00	TFS-SG	Lend/Place	8-Jul-17	8-Jul-17	8-Aug-17	SGD	1,100,000.00	252.25	0.00	1,100,252.25	0.27000	Act/365 (fixed)		
SCB-SG	MMK100002.00	TFS-SG	Lend/Place	7-Jun-17	7-Jun-17	10-Jul-17	USD	1,200,000.00	286.00	0.00	1,200,286.00	0.26000	Act/360		
SCB-SG	MMK100011.00	TFS-SG	Lend/Place	10-Jul-17	10-Jul-17	10-Aug-17	USD	1,200,000.00	289.33	0.00	1,200,289.33	0.28000	Act/360		

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	J		K	L	M	N	O
CtpyID	TradeID	Acct Cntr	Type	TDate	VDate	MDate	Ccy	Principal	Interest	Tax	Mat Proceeds	Rates %	Acc Method	Narrative	Ctpy Ref
CITI-SG	MMK100003.00	TFS-SG	Borrow/Loan	6-Jun-17	6-Jun-17	23-Jun-17	SGD	(1,300,000.00)	(405.67)	0.00	(1,300,405.67)	0.67000	Act/365 (fixed)		

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: 06/06/2017)

4. Click Refresh.

5. Click on the Trade ID (From example: MMK100003.00) to drill down to the Amend Money Market screen.

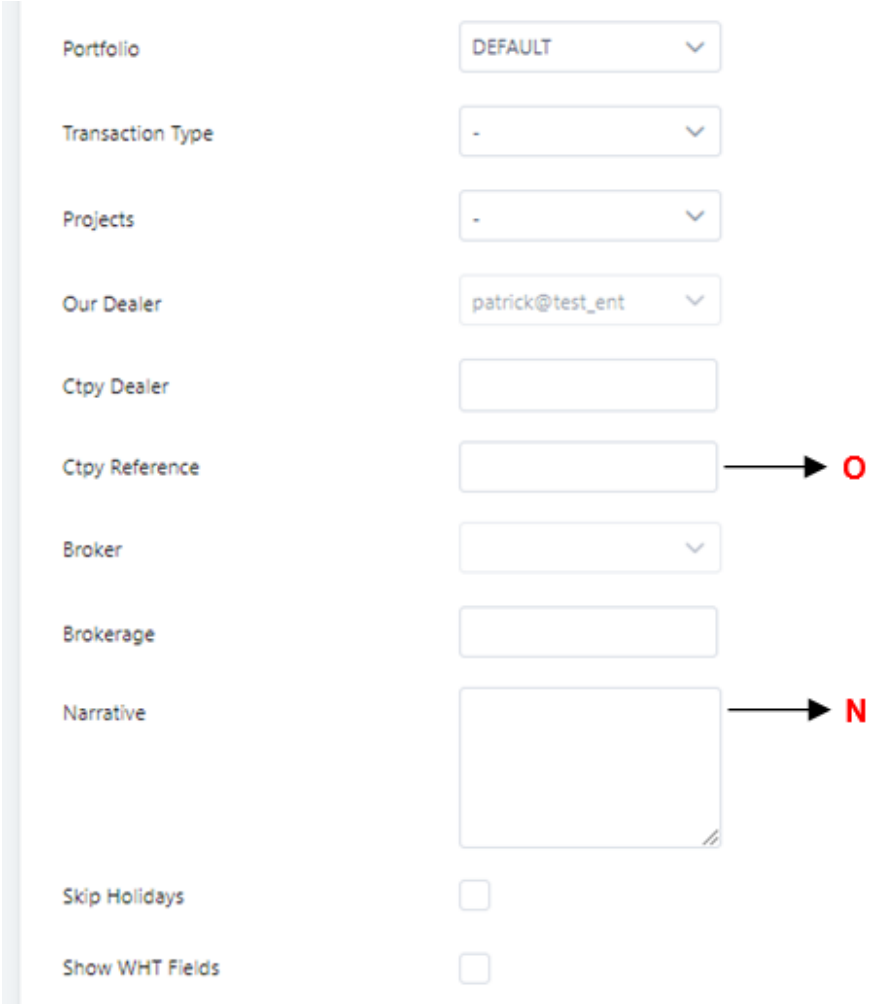
Amend Money Market

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	MMK100003.00	B
Transaction*	Borrow/Loan	D
Accounting Centre*	TFS-SG	C
TDate*	06/06/2017	E
VDate*	06/06/2017	F
MDate*	23/06/2017	G
Ccy*	SGD	H
Amount*	1,300,000.00	I
Interest Rate*	0.670000	L
Interest*	405.67	J
Accruals	Act/365 (fixed)	M
Facility*	CITI-SG < TFS-SG	Available:SGD 200.00m (100.0%)
Counterparty ID	CITI-SG	A

Soft Amend



6. K = Maturity Proceeds (Principal + Interest)

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
11-May-2016	Ruijin	Created.
23-May-2016	Rj	Formatted.
2-Aug-2016	Li Ping	Rewritten. Reformatted.
11-Dec-2019	Lyra	Updated screenshots.
15-Dec-2022	TS	Enhancement to set TDate From, VDate From and MDate From to mandatory fields. Updated screenshot and instruction.
11-Jun-2024	TS	Updated to W6 instructions and screenshots.