Report 2010: Portfolio Money Market Trade By Counterparty

See previous W5 version guide

PURPOSE

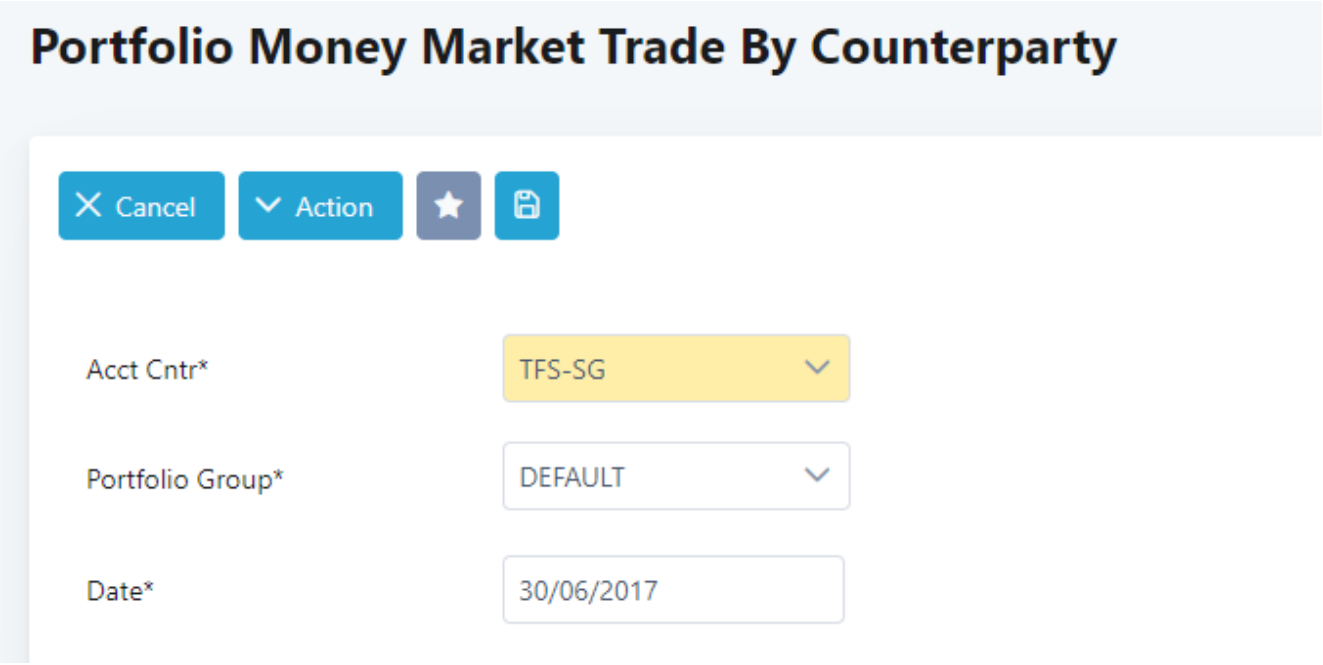
To provide the details used by CS Lucas to show Portfolio Money Market Trade by Counterparty. Allow users to verify the total loan/ deposit of each counterparty based on their currency.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

1. Navigate to Reporting > Standard > Report 2010: Portfolio Money Market Trade By Counterparty.



2. Fill in the mandatory parameters.

3. Click Action and select the required format.

4. The report shows the Counterparty ID, Type, Trade ID, Accounting Centre,

TDate, VDate, MDate, Currency, Principal (Amount), Interest, MAT Proceeds (Total Amount with Interest), Rates, Accrual Method and Narrative.

Money Market Trade Details

Total Loan/ Deposit based on Currency

2010

Portfolio Money Market Trade By Counterparty

Acct Cntr:TFS-SG Portfolio: DEFAULT Date: As At 30-Jun-2017

Ctpy	Type	TradeID	Acct Cntr	TDate	VDate	MDate	Ccy	Principal	Interest	Mat Proceeds	Rates %	Acc Method	Narrative
Portfolio	**DEFAULT**												
CITI-SG													
	Borrow/Loan	MMK100008.00	TFS-SG	30-Jun-17	30-Jun-17	10-Jul-17	GBP	14,000,000.00	3,106.85	14,003,106.85	0.81000	Act/365 (fixed)	
						Total Loan in GBP		14,000,000.00	3,106.85	14,003,106.85			
	Borrow/Loan	MMK100007.00	TFS-SG	30-Jun-17	30-Jun-17	10-Jul-17	SGD	15,000,000.00	2,753.42	15,002,753.42	0.67000	Act/365 (fixed)	
						Total Loan in SGD		15,000,000.00	2,753.42	15,002,753.42			
	Borrow/Loan	MMK100009.00	TFS-SG	30-Jun-17	30-Jun-17	24-Jul-17	USD	20,000,000.00	10,000.00	20,010,000.00	0.75000	Act/360	
						Total Loan in USD		20,000,000.00	10,000.00	20,010,000.00			
DBS-SG													
	Lend/Place	MMK100001.00	TFS-SG	8-Jun-17	8-Jun-17	8-Jul-17	SGD	1,100,000.00	226.03	1,100,226.03	0.25000	Act/365 (fixed)	
						Total Deposit in SGD		1,100,000.00	226.03	1,100,226.03			
SCB-SG													
	Lend/Place	MMK100002.00	TFS-SG	7-Jun-17	7-Jun-17	10-Jul-17	USD	1,200,000.00	286.00	1,200,286.00	0.26000	Act/360	
						Total Deposit in USD		1,200,000.00	286.00	1,200,286.00			

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	J	K	L	M	N
Ctpy	Type	TradeID	Acct Cntr	TDate	VDate	MDate	Ccy	Principal	Interest	Mat Proceeds	Rates %	Acc Method	Narrative
Portfolio	**DEFAULT**												
CITI-SG													
	Borrow/Loan	MMK100008.00	TFS-SG	30-Jun-17	30-Jun-17	10-Jul-17	GBP	14,000,000.00	3,106.85	14,003,106.85	0.81000	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: 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.

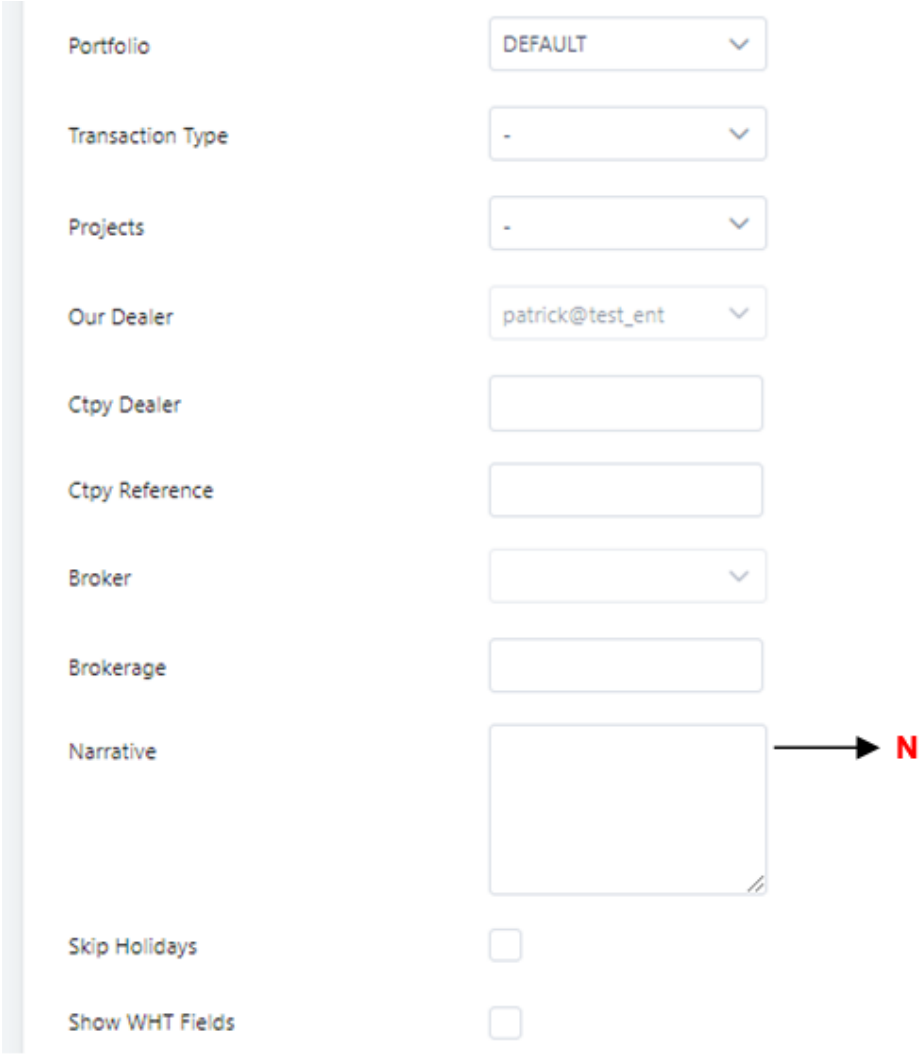
Amend Money Market

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	C
Transaction*	Borrow/Loan	B
Accounting Centre*	TFS-SG	D
TDate*	30/06/2017	E
VDate*	30/06/2017	F
MDate*	10/07/2017	G
Ccy*	GBP	H
Amount*	14,000,000.00	I
Interest Rate*	0.810000	L
Interest*	3,106.85	J
Accruals	Act/365 (fixed)	M
Facility*	CITI-SG < TFS-SG	Available:GBP- 121.96m (- 109.3%)
Counterparty ID	CITI-SG	A

Soft Amend



6. K = Maturity Proceeds. Principal (I) + Interest (J).

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.
3-Aug-2016	Li Ping	Rewritten. Reformatted.
12-Dec-2019	Lyra	Updated screenshots.
12-Jun-2024	TS	Updated to W6 instructions and screenshots.