Report 2012: Portfolio Money Market Trade By Type

See previous W5 version guide

PURPOSE

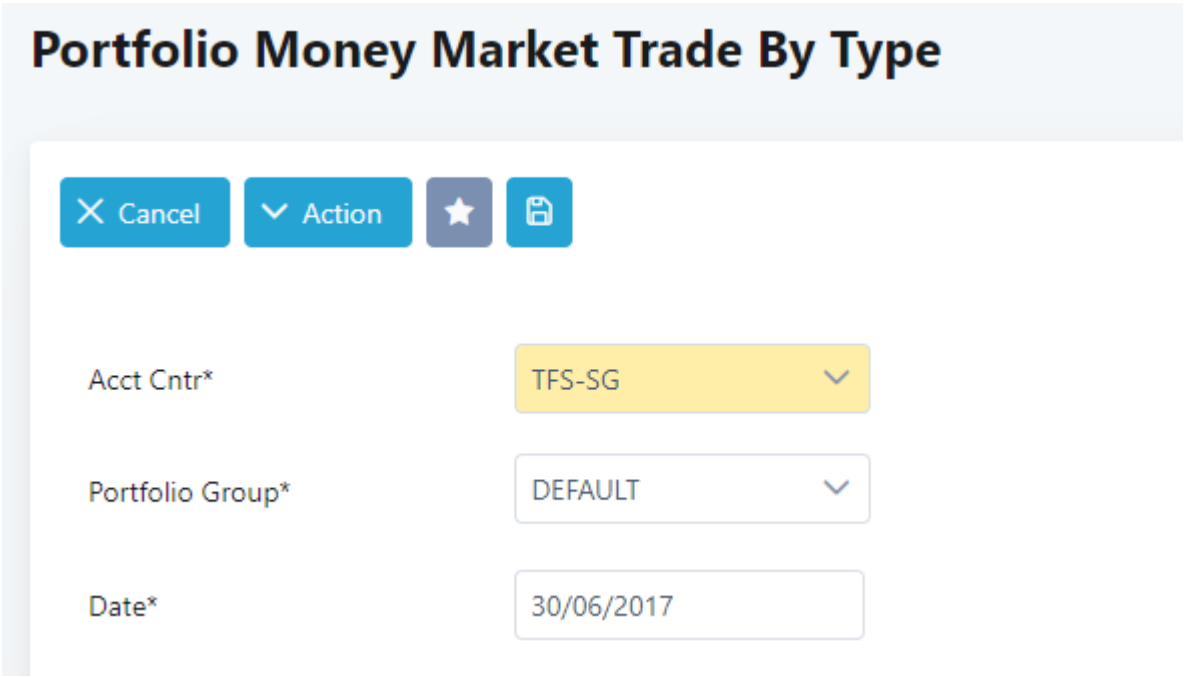
To provide the details used by CS Lucas to show Portfolio Money Market Trade by Type in different Accounting Centre.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

1. Navigate to Reporting > Standard > Report 2012: Portfolio Money Market Trade By Type.

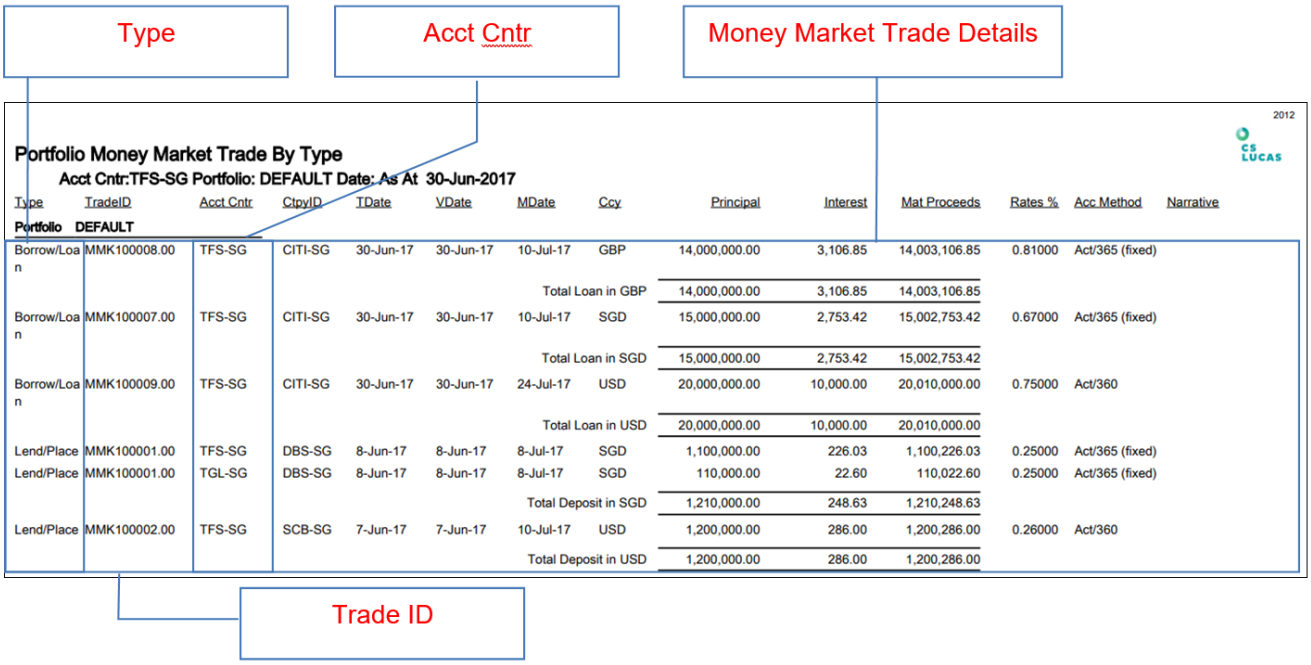


2. Select Accounting Centre, Portfolio Group and key in the Date.

3. Click Action and select the required format.

4. The report shows the Type, Trade ID, Accounting Centre, Counterparty ID, TDate, VDate, MDate, Currency, Principal (Amount), Interest, MAT Proceeds

(Total Amount with Interest), Rates, Accrual Method and Narrative.



Portfolio Money Market Trade By Type

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

Type	TradeID	Acct Cntr	CtpyID	TDate	VDate	MDate	Ccy	Principal	Interest	Mat Proceeds	Rates %	Acc Method	Narrative
Portfolio DEFAULT													
Borrow/Loan	MMK100008.00	TFS-SG	CITI-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	CITI-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	CITI-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			
Lend/Place	MMK100001.00	TFS-SG	DBS-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)	
Lend/Place	MMK100001.00	TGL-SG	DBS-SG	8-Jun-17	8-Jun-17	8-Jul-17	SGD	110,000.00	22.60	110,022.60	0.25000	Act/365 (fixed)	
						Total Deposit in SGD		1,210,000.00	248.63	1,210,248.63			
Lend/Place	MMK100002.00	TFS-SG	SCB-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
Type	TradeID	Acct Cntr	CtpyID	TDate	VDate	MDate	Ccy	Principal	Interest	Mat Proceeds	Rates %	Acc Method	Narrative
Portfolio DEFAULT													
Borrow/Loan	MMK100008.00	TFS-SG	CITI-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.

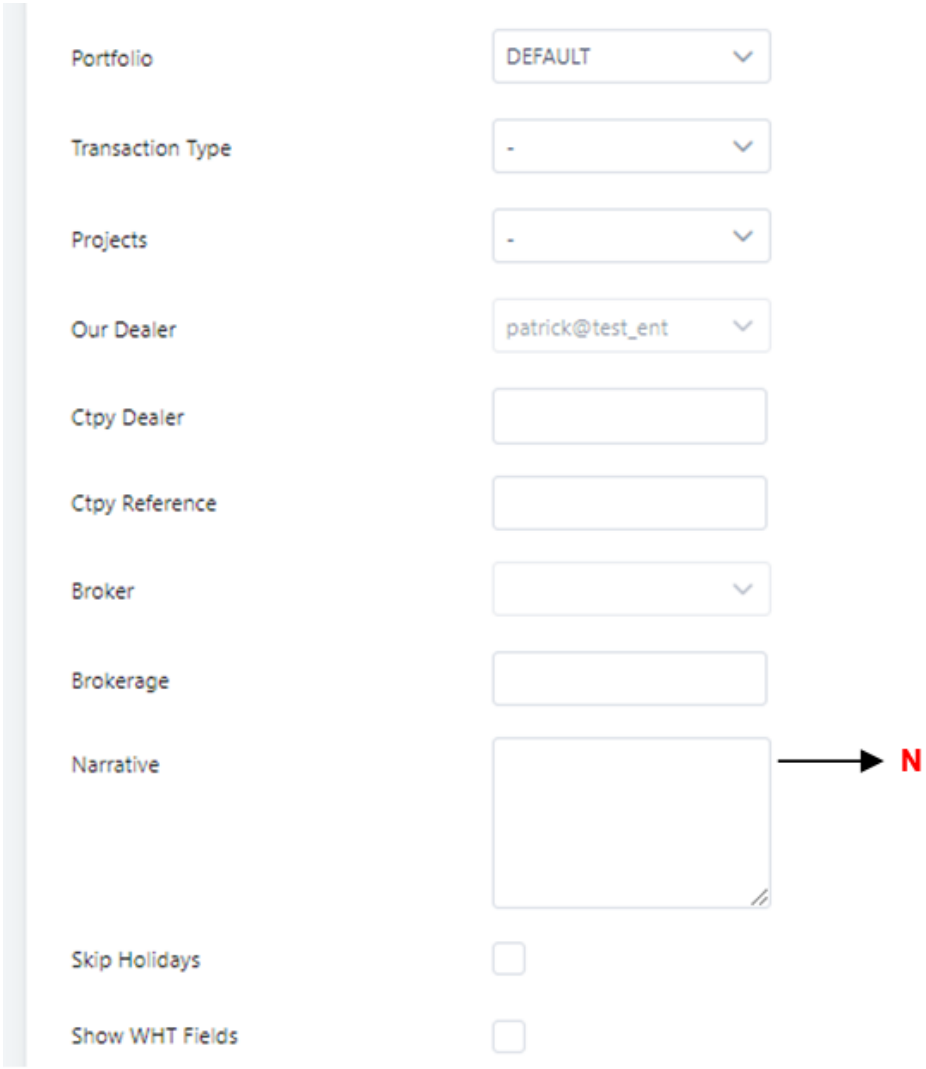
Amend Money Market

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	→ B
Transaction*	Borrow/Loan	→ A
Accounting Centre*	TFS-SG	→ C
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	→ D

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.