Report 2016: Money Market Period Interest Analysis by Counterparty

See previous W5 version guide

PURPOSE

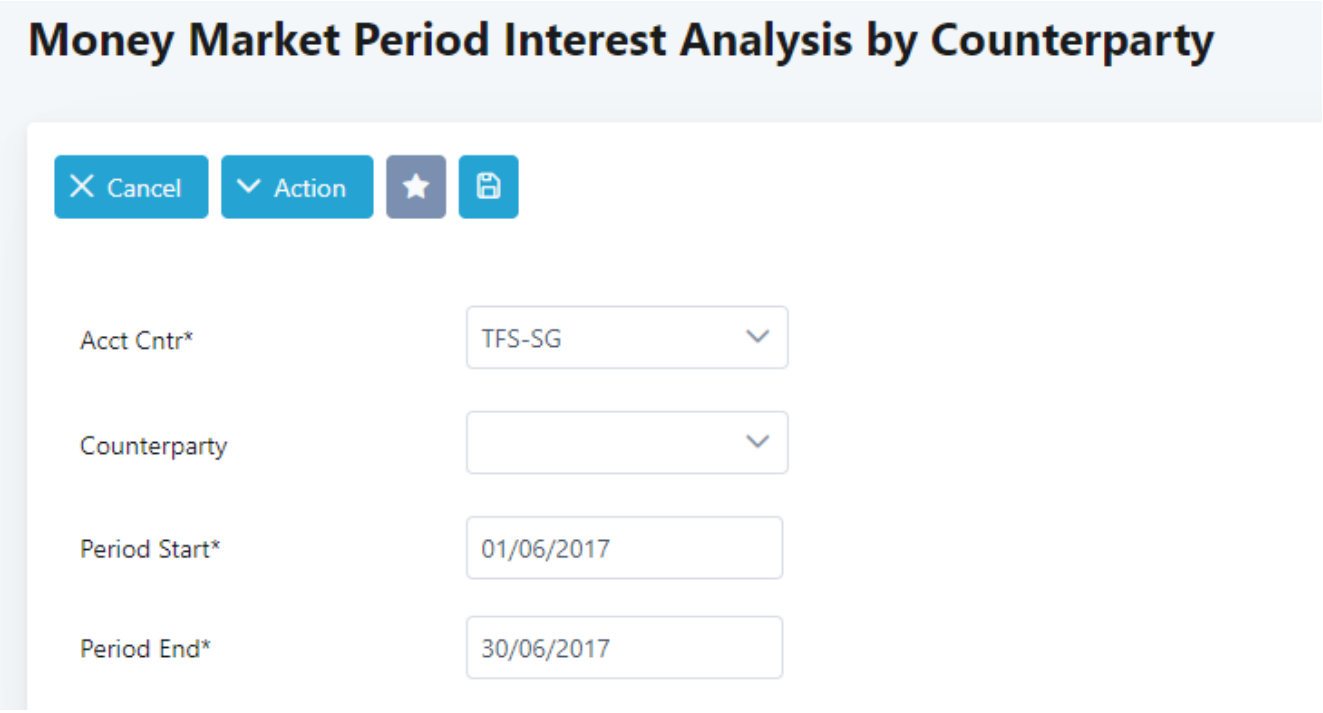
To provide the details used by CS Lucas to show the Money Market Period Interest Analysis by Counterparty.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 2016: Money Market Period Interest Analysis by Counterparty.



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

Date.

3. Click Action and select the required format.

4. The report shows the Currency, Trade ID, VDate, MDate, Tenor, Interest Amount, Rate, Accrual Method, Trade Currency Principal, Trade Currency Interest Accruals, Trade Currency Period Charge, Exchange Rate, Base Currency Principal, Base Currency Interest Accruals, Base Currency Period Charge and Counterparty Reference.

2016

Money Market Period Interest Analysis by Counterparty

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

								Trade Currency							Base Currency						
									Principal		Interest Accruals			Exc Rate (Spot)		Principal		Interest Accruals			
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	1-Jun-17	30-Jun-	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																					
Borrow/Loan																					
CITI-SG																					
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365	14,000,000.00		14,000,000.00		310.68	310.68	1.79300		25,102,000.00		557.05	557.05		
								14,000,000.00	0.00	14,000,000.00	0.00	310.68	310.68			0.00 25,102,000.00		0.00 557.05	557.05		
SGD	MMK100003.00	6-Jun-17	23-Jun-17	17	405.67	0.67000	Act/365	1,300,000.00					405.67							405.67	
SGD	MMK100007.00	30-Jun-17	10-Jul-17	10	2,753.42	0.67000	Act/365	15,000,000.00		15,000,000.00		275.34	275.34	1.00000		15,000,000.00		275.34	275.34		
								16,300,000.00	0.00	15,000,000.00	0.00	275.34	681.01			0.00 15,000,000.00		0.00 275.34	681.01		
USD	MMK100009.00	30-Jun-17	24-Jul-17	24	10,000.00	0.75000	Act/360	20,000,000.00		20,000,000.00		416.67	416.67	1.37730		27,546,000.00		573.88	573.88		
								20,000,000.00	0.00	20,000,000.00	0.00	416.67	416.67			0.00 27,546,000.00		0.00 573.88	573.88		
																0.00 67,648,000.00		0.00 1,406.27	1,811.94		
																0.00 67,648,000.00		0.00 1,406.27	1,811.94		
Lend/Place																					
DBS-SG																					
SGD	MMK100001.00	8-Jun-17	8-Jul-17	30	226.03	0.25000	Act/365	1,100,000.00		1,100,000.00		173.29	173.29	1.00000		1,100,000.00		173.29	173.29		
SGD	MMK100004.00	15-Jun-17	19-Jun-17	4	61.37	0.28000	Act/365	2,000,000.00					61.37						61.37		
								3,100,000.00	0.00	1,100,000.00	0.00	173.29	234.66			0.00 1,100,000.00		0.00 173.29	234.66		
																0.00 1,100,000.00		0.00 173.29	234.66		
SCB-SG																					
USD	MMK100002.00	7-Jun-17	10-Jul-17	33	286.00	0.26000	Act/360	1,200,000.00		1,200,000.00		208.00	208.00	1.37730		1,652,760.00		286.48	287.98		
								1,200,000.00	0.00	1,200,000.00	0.00	208.00	208.00			0.00 1,652,760.00		0.00 286.48	287.98		
																0.00 1,652,760.00		0.00 286.48	287.98		
																0.00 2,752,760.00		0.00 459.77	522.64		
																0.00 70,400,760.00		0.00 1,866.04	2,334.58		

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
								Trade Currency								Base Currency					
									Principal		Interest Accruals			Exc Rate (Spot)		Principal		Interest Accruals			
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	1-Jun-17	30-Jun-	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																					
Borrow/Loan																					
CITI-SG																					
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365	14,000,000.00		14,000,000.00		310.68	310.68	1.79300		25,102,000.00		557.05	557.05		

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: 01/06/2017)

4. Click Refresh.

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

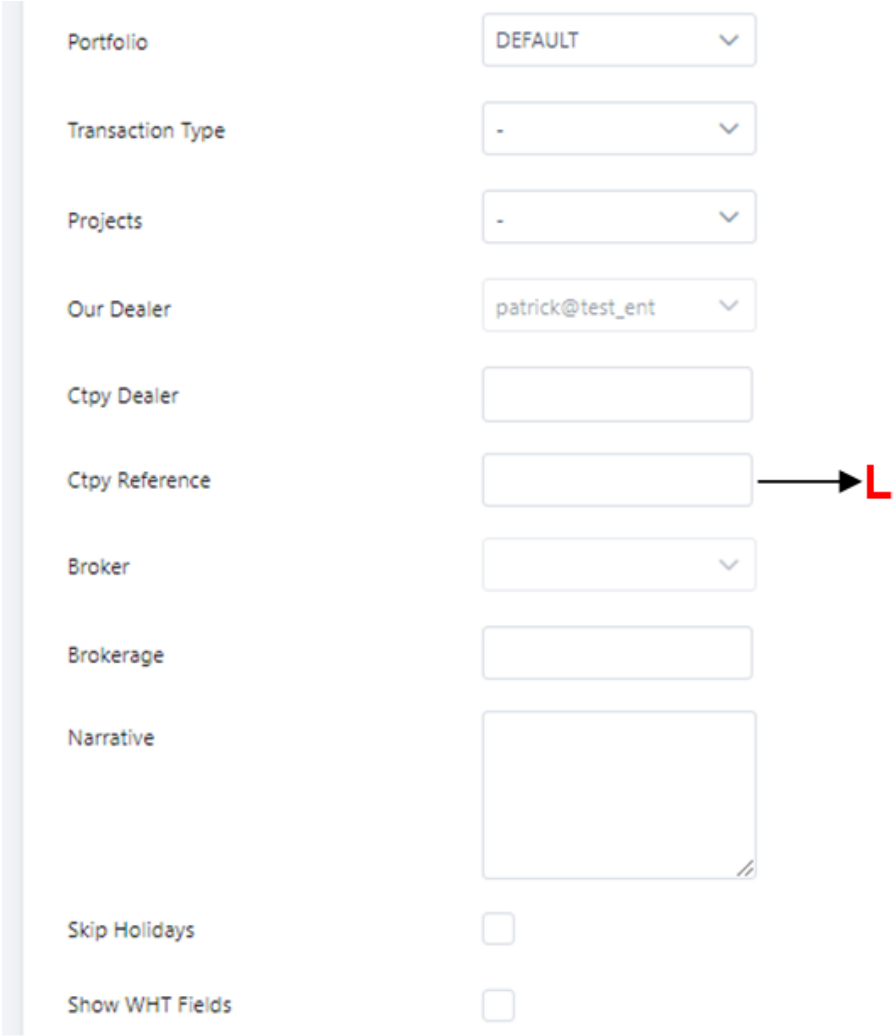
Amend Money Market

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	
VDate*	30/06/2017	C
MDate*	10/07/2017	D
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	D

Soft Amend



6. E = MDate (D) – VDate (C)

7. J = Exchange Rate. Navigate to Prices > Exchange Rate (Accounting Rate).

8. K = Trade Currency Principal (I) * Exchange Rate (J).

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
6-Dec-2016	Li Ping	Created.
9-Jan-2020	Lyra	Updated screenshots.
13-Jun-2024	TS	Updated to W6 instructions and screenshots.