

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.

Money Market Period Interest Analysis by Counterparty

✕ Cancel

▼ Action

★

📁

Acct Cntr*

TFS-SG▼

Counterparty

▼

Period Start*

01/06/2017

Period End*

30/06/2017

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

CS
LUCAS

Money Market Period Interest Analysis by Counterparty

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

Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Trade Currency					Exc Rate (Spot)		Base Currency					Ccy Re
								Principal		Interest Accruals		Period Charge	1-Jun-17	30-Jun-17	Principal		Interest Accruals		Period Charge	
								Principal	1-Jun-17	30-Jun-17	1-Jun-17				30-Jun-17	1-Jun-17	30-Jun-17	1-Jun-17		
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	557.05	557.05	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	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	275.34	275.34	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	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	573.88	573.88	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	573.88	
														0.00	67,648,000.00	0.00	1,406.27	1,811.94	1,811.94	
														0.00	67,648,000.00	0.00	1,406.27	1,811.94	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	173.29	173.29	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	234.66	
														0.00	1,100,000.00	0.00	173.29	234.66	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	286.48	286.48	286.48	286.48	286.48	
								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	286.48	286.48	
														0.00	1,652,760.00	0.00	286.48	286.48	286.48	
														0.00	2,752,760.00	0.00	459.77	522.64	522.64	
														0.00	70,400,760.00	0.00	1,866.04	2,334.58	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-17	1-Jun-17	30-Jun-17	1-Jun-17	30-Jun-17	Period Charge	Ctry 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](#)

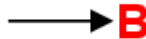
The trade has been confirmed and cannot be amended. Consider first unconfirming the trade.

Discount

☐

Trade ID

MMK100008.00

**B**

Transaction*

Borrow/Loan



Accounting Centre*

TFS-SG

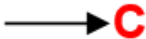


TDate*

30/06/2017

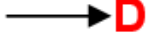
VDate*

30/06/2017

**C**

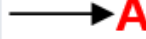
MDate*

10/07/2017

**D**

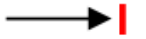
Ccy*

GBP

**A**

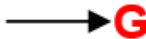
Amount*

14,000,000.00

**I**

Interest Rate*

0.810000

**G**

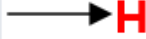
Interest*

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](#)

Portfolio	DEFAULT	▼
Transaction Type	-	▼
Projects	-	▼
Our Dealer	patrick@test_ent	▼
Ctpy Dealer		
Ctpy Reference		→ L
Broker		▼
Brokerage		
Narrative		
Skip Holidays	<input type="checkbox"/>	
Show WHT Fields	<input type="checkbox"/>	

6. $E = MDate (D) - VDate (C)$

7. $J = \text{Exchange Rate}$. Navigate to Prices > Exchange Rate (Accounting Rate).

8. $K = \text{Trade Currency Principal (I)} * \text{Exchange Rate (J)}$.

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.