Report 2017: Money Market Accrual (W5)

PURPOSE

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

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Accrual.

QUERY

1. Navigate to Reporting > Standards > Report 2017: Money Market Accrual.

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

3. Click on the required format.

4. The report shows the Currency, Trade ID, VDate, MDate, Tenor, Interest, Rate %, Accrual Method, Principal, Trade Currency Period Charge and Base Currency Period Charge.

Money Market Accrual

Acct Cntr:TFS-SG Counterparty: All Period Start: From 1-Jan-2013 to 31-Dec-2013

Ccy	TradeID	VDate	MDate	Tenor	Interest Rate %	Acc Method	Principal	Trade Currency Principal 31-Dec-13	Interest Accruals 31-Dec-13	Period Charge	Exc Rate (Spot) 31-Dec-13	Exc Rate (Average) 31-Dec-13	Base Currency Principal 31-Dec-13	Interest Accruals 31-Dec-13	Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																
Lend/Place																
External																
SGD																
DBS-SG - DBS Bank Ltd, Singapore																
SGD	MMK100037.00	10-Apr-13	10-May-13	30	246.58 0.30000	Act/365 (fixed)	1,000,000.00			246.58					246.58	
			SubTotal by Ctpy - DBS-SG				1,000,000.00	0.00	0.00	246.58	SubTotal by Ctpy - DBS-SG		0.00	0.00	246.58	
			SubTotal by CCY - SGD				1,000,000.00		0.00	246.58	SubTotal by CCY - SGD		0.00	0.00	246.58	
											SubTotal for External		0.00	0.00	246.58	
											Total for Lend/Place		0.00	0.00	246.58	
											Total for TFS-SG		0.00	0.00	246.58	

For explanation of [↓] button, 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	
								Trade Currency				Base Currency				
									Principal	Interest Accruals		Exc Rate (Spot)	Exc Rate (Average)	Principal	Interest Accruals	
Ccy	TradeID	VDate	MDate	Tenor	Interest Rate %	Acc Method		Principal	31-Dec-13	31-Dec-13	Period Charge	31-Dec-13	31-Dec-13	31-Dec-13	31-Dec-13 Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																
Lend/Place																
External																
SGD																
DBS-SG - DBS Bank Ltd, Singapore																
SGD	MMK100037.00	10-Apr-13	10-May-13	30	246.58 0.30000	Act/365 (fixed)		1,000,000.00			246.58				246.58	

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.

2. Select Acct Cntr* (From example: TFS-SG)

3. Key in MDate From* (From example: 01/01/2013)

4. Click Refresh.

Amend Money Market

← | Update | 📄 | Settle'm Bank [＿＿＿＿＿ ▼] | Check Compliance

Discount ☐

Trade ID   MMK100037.00   → **B**

Transaction*   [Lend/Place ▼]

Accounting Centre*   [TFS-SG ▼]

TDate*   [10/04/2013]

VDate*   [10/04/2013]   → **C**

MDate*   [10/05/2013]   → **D**

Ccy*   [SGD ▼]   → **A**

Amount*   [1,000,000.00]   → **I**

Interest Rate*   [0.300000]   → **G**

Interest*   [246.58 ⟳]   → **F/J/K**

Accruals   [Act/365 (fixed) ▼]   → **H**

Facility*   [TFS > DBS-SG ▼] ⟳   Available:SGD 20.00m (100.0%)

Counterparty ID   DBS-SG

| Soft Amend |

Portfolio   [＿＿＿＿＿ ▼]

Transaction Type   [- ▼]

Projects   [- ▼]

Our Dealer   [dev01@12dl2d.com ▼]

Ctpy Dealer   [＿＿＿＿＿]

Ctpy Reference   [＿＿＿＿＿]

Broker   [＿＿＿＿＿ ▼]

Brokerage   [＿＿＿＿＿]

Narrative   [＿＿＿＿＿]

Tenor: Difference between VDate and MDate   → E

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
07-Dec-2016	Li Ping	Created.
12-Dec-2019	Lyra	Updated Screenshots.