Report 2017: Money Market Accrual (W5)

This version is superseded. Click here to view the latest guide.

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

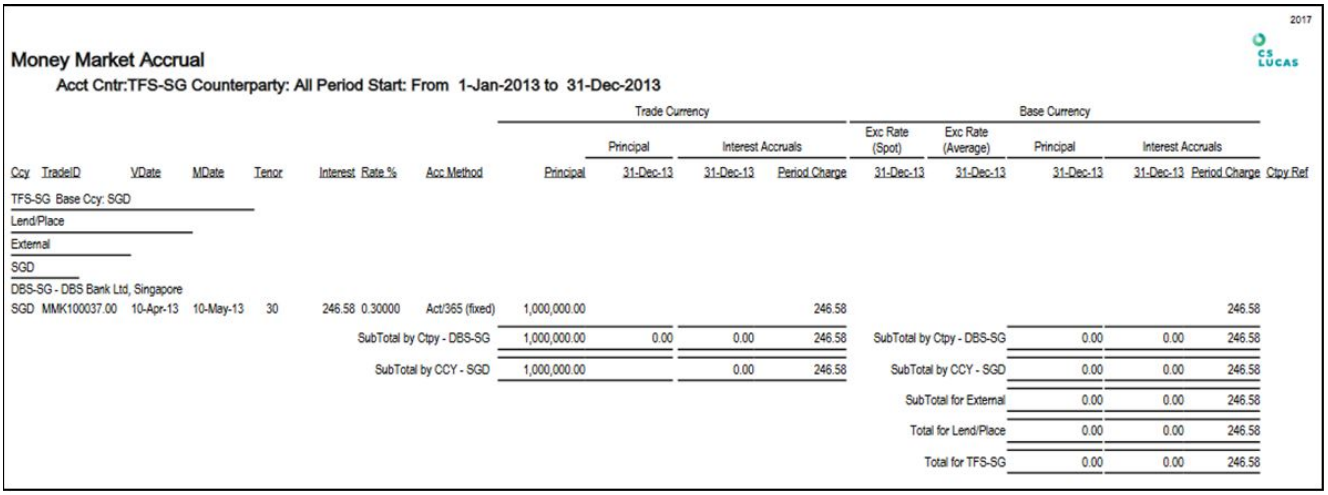
1. Navigate to Reporting > Standards > Report 2017: Money Market Accrual.



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.



2017

Money Market Accrual

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

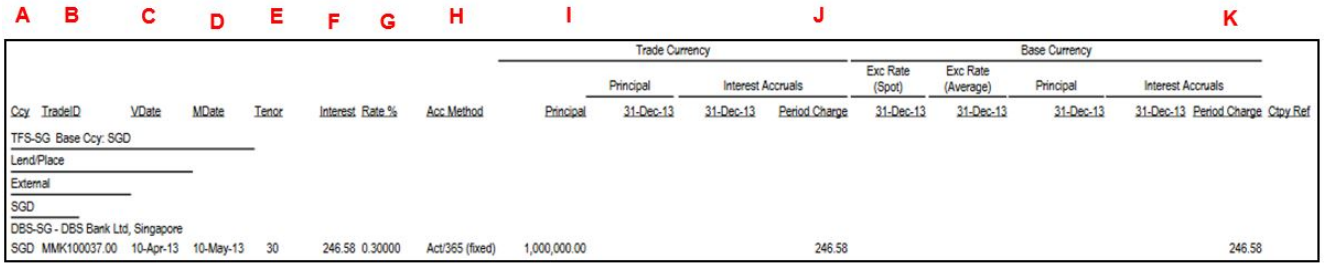
								Trade Currency				Base Currency					
								Principal	Interest Accruals			Exc Rate (Spot)	Exc Rate (Average)	Principal	Interest Accruals		
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	31-Dec-13	31-Dec-13	Period Charge	31-Dec-13	31-Dec-13	31-Dec-13	31-Dec-13	Period Charge	Ctpy Ref
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	
							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	

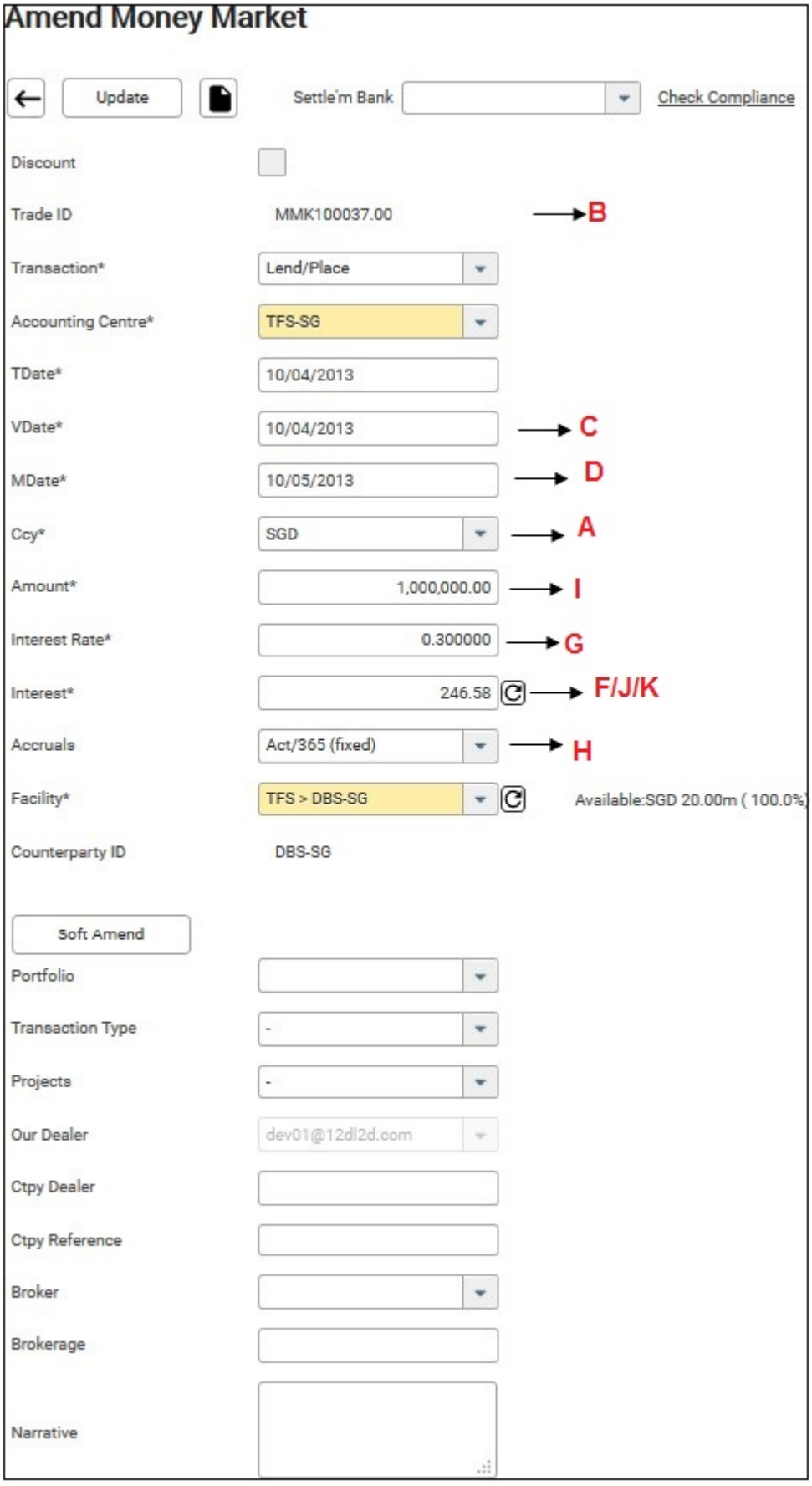
Follow the steps as shown below:

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.



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.