Report 2017: Money Market Accrual

See previous W5 version guide

PURPOSE

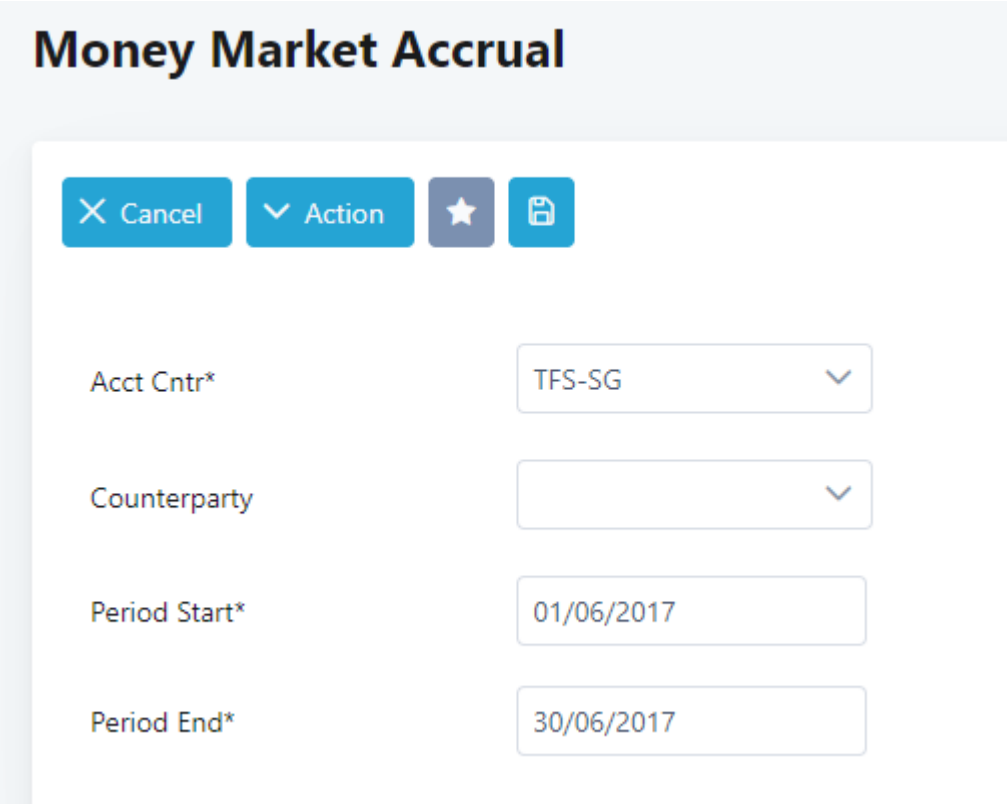
To provide the details used by CS Lucas to show the Money Market Accrual.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Accrual.

QUERY

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



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

3. Click Action and select the required format.

4. The report shows the Currency, Trade ID, VDate, MDate, Tenor, Interest, 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.

2017

Money Market Accrual

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)	Exc Rate (Average)	Principal	Interest Accruals		
Ccy	TradeID	VDate	MDate	Tenor	Interest	Rate %	Acc Method	Principal	30-Jun-17	30-Jun-17	Period Charge	30-Jun-17	30-Jun-17	30-Jun-17	30-Jun-17	Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																	
Borrow/Loan																	
External																	
GBP																	
CITI-SG - Citibank Singapore																	
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365 (fixed)	14,000,000.00	14,000,000.00	310.68	310.68	1.79300	1.79300	25,102,000.00	557.05	557.05	
							SubTotal by Ctpy - CITI-SG	14,000,000.00	14,000,000.00	310.68	310.68	SubTotal by Ctpy - CITI-SG		25,102,000.00	557.05	557.05	
							SubTotal by CCY - GBP	14,000,000.00	14,000,000.00	310.68	310.68	SubTotal by CCY - GBP		25,102,000.00	557.05	557.05	
SGD																	
CITI-SG - Citibank Singapore																	
SGD	MMK100003.00	6-Jun-17	23-Jun-17	17	405.67	0.67000	Act/365 (fixed)	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 (fixed)	15,000,000.00	15,000,000.00	275.34	275.34	1.00000	1.00000	15,000,000.00	275.34	275.34	
							SubTotal by Ctpy - CITI-SG	16,300,000.00	15,000,000.00	275.34	681.01	SubTotal by Ctpy - CITI-SG		15,000,000.00	275.34	681.01	
							SubTotal by CCY - SGD	16,300,000.00	15,000,000.00	275.34	681.01	SubTotal by CCY - SGD		15,000,000.00	275.34	681.01	

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

								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	30-Jun-17	30-Jun-17	Period Charge	30-Jun-17	30-Jun-17	30-Jun-17	30-Jun-17	Period Charge	Ctpy Ref
TFS-SG Base Ccy: SGD																	
Borrow/Loan																	
External																	
GBP																	
CITI-SG - Citibank Singapore																	
GBP	MMK100008.00	30-Jun-17	10-Jul-17	10	3,106.85	0.81000	Act/365 (fixed)	14,000,000.00	14,000,000.00	310.68	310.68	1.79300	1.79300	25,102,000.00	557.05	557.05	

Follow the steps as shown below:

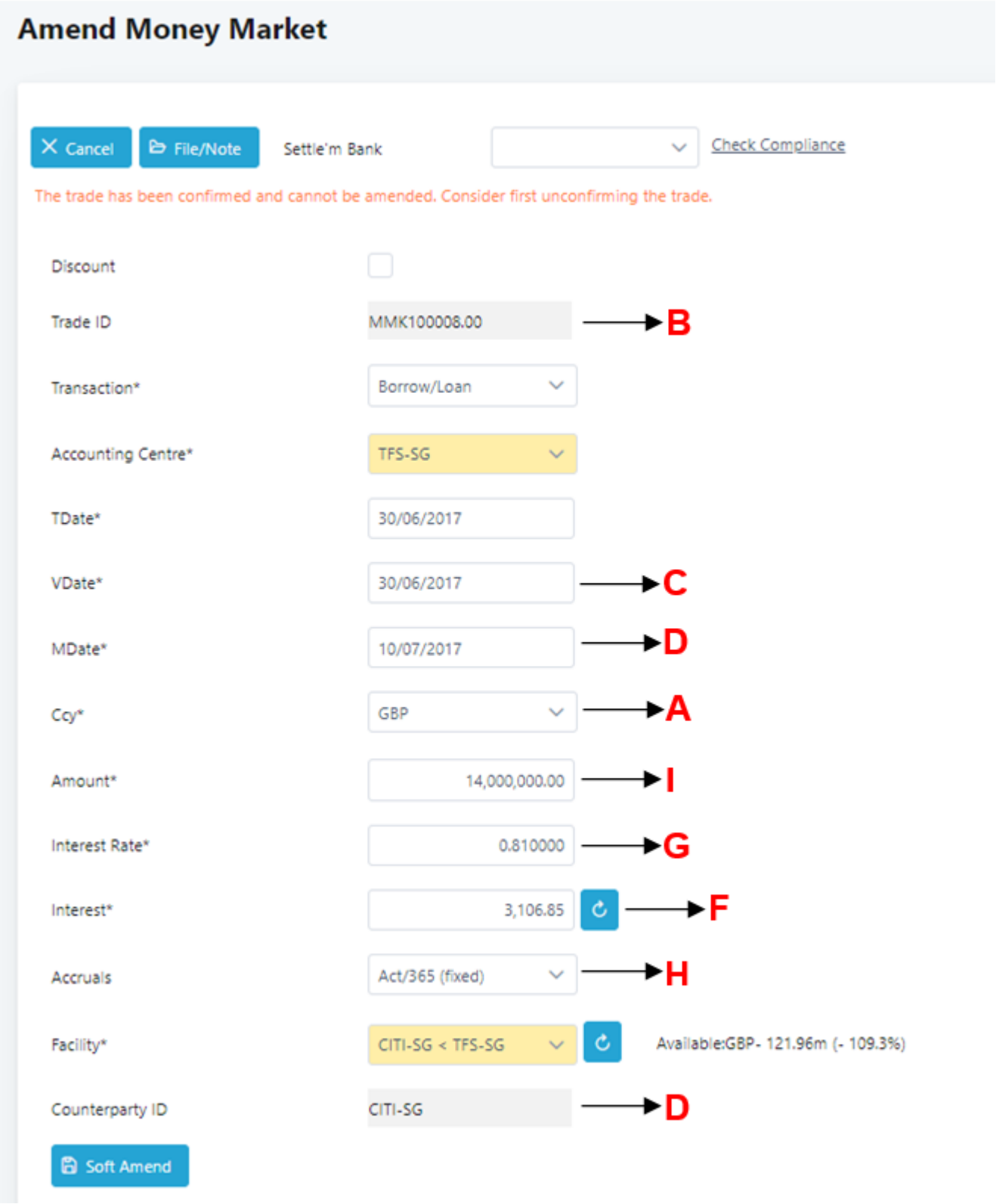
1. Navigate to Transaction > Money Market

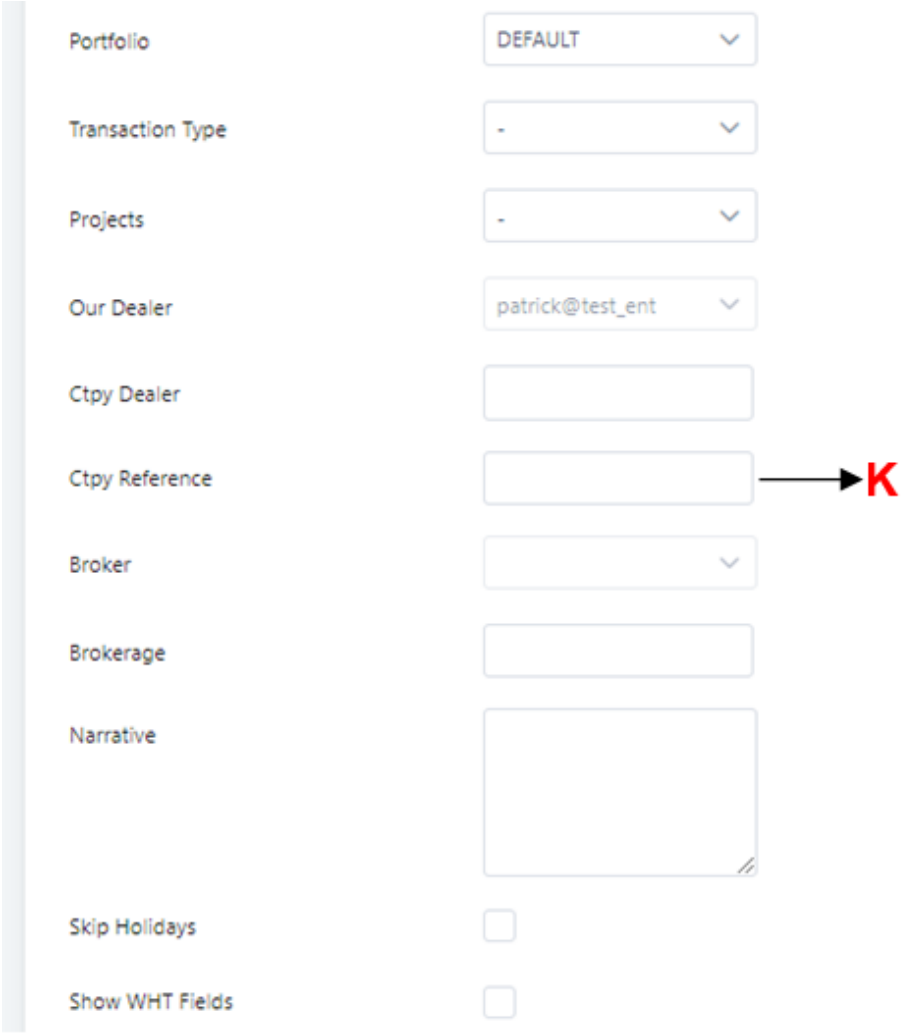
2. Select Acct Cntr* (From example: TFS-SG)

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.





6. E = MDate (D) – VDate (C).

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
7-Dec-2016	Li Ping	Created.
12-Dec-2019	Lyra	Updated screenshots.
13-Jun-2024	TS	Updated to W6 instructions and screenshots.