

Report 2022: Money Market Transaction Analysis

[See previous W5 version guide](#)

PURPOSE

To provide the details used by CS Lucas to show Money Market Movement sort by Counterparty ID and Currency.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

1. Navigate to Reporting > Standard > Report 2022: Money Market Transaction Analysis.

Money Market Transaction Analysis

✕ Cancel

▼ Action



Acct Cntr*

TFS-SG



Counterparty



From Date*

01/06/2017

To Date*

30/06/2017

Borrow/Lend*

Lend/Place



Portfolio Group



Report Ccy*

SGD



Rate Type*

Accounting



2. Fill in the mandatory parameters - Acct Cntr, From Date and To Date, Borrow/Lend, Report Currency and Rate Type. The rest are optional parameters.
3. Click Action and select the required format.
4. The report shows the Accounting Centre, Counterparty ID, Trade ID, VDate, MDate, Days, Rate, Interest, Currency, Principal (Amount), New and Matured.

Counterparty ID

Money Market Trade Details

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CS
LUCAS

Money Market Transaction Analysis

Acct Cntr: TFS-SG Counterparty: All Date: From 1-Jun-2017 to 30-Jun-2017 Borrow/Lend: Lend/Place Portfolio Group: All Val Currency: SGD Exchange Type: Accounting

Acct Cntr	CtpyID	TradeID	VDate	MDate	Day(s)	Rate(%)	Interest	Ccy	Principal 1-Jun-17	New	Matured	Principal 30-Jun-17	Exrate	SGD 1-Jun-17	New	Matured	SGD 30-Jun-17	Roll From
DEFAULT																		
TFS-SG	DBS-SG	MMK100001.00	8-Jun-17	8-Jul-17	30	0.250000	226.03	SGD	1,100,000.00			1,100,000.00	1.000000		1,100,000.00		1,100,000.00	
TFS-SG	DBS-SG	MMK100004.00	15-Jun-17	19-Jun-17	4	0.280000	61.37	SGD	2,000,000.00	(2,000,000.00)			1.000000		2,000,000.00	(2,000,000.00)		
TFS-SG	SCB-SG	MMK100002.00	7-Jun-17	10-Jul-17	33	0.260000	286.00	USD	1,200,000.00			1,200,000.00	1.377300		1,652,760.00		1,652,760.00	
Total DEFAULT														0.00	4,752,760.00	(2,000,000.00)	2,752,760.00	

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	M			N	
Acct Cntr	CtpyID	TradeID	VDate	MDate	Day(s)	Rate(%)	Interest	Ccy	Principal 1-Jun-17	New	Matured	Principal 30-Jun-17	Exrate	SGD 1-Jun-17	New	Matured	SGD 30-Jun-17	Roll Fro
DEFAULT																		
TFS-SG	DBS-SG	MMK100001.00	8-Jun-17	8-Jul-17	30	0.250000	226.03	SGD	1,100,000.00			1,100,000.00	1.000000		1,100,000.00		1,100,000.00	

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.
2. Key in the Mdate From: 01/06/2017.
3. Select Ctpy: DBS-SG.
4. Select Transaction: Lend/Place.
5. Click Refresh.
6. Click on the Edit button of the trade (From example: MMK100001.00) 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	MMK100001.00	→ C
Transaction*	Lend/Place ▼	
Accounting Centre*	TFS-SG ▼	→ A
TDate*	08/06/2017	
VDate*	08/06/2017	→ D
MDate*	08/07/2017	→ E
Ccy*	SGD ▼	→ I
Amount*	1,100,000.00	→ J/K
Interest Rate*	0.250000	→ G
Interest*	226.03 	→ H
Accruals	Act/365 (fixed) ▼	
Facility*	TFS-SG > DBS-SG ▼ 	Available:SGD 20.00m (100.0%)
Counterparty ID	DBS-SG	→ B
Soft Amend		
Portfolio	DEFAULT ▼	
Transaction Type	- ▼	

7. F = Number of days between VDate (D) and MDate (E). $MDate (E) - VDate (D)$.

8. L = Exchange Rate (Valuation/ Accounting/ Alternate based on selected Rate Type). Navigate to Prices > Exchange Rate.

9. $M = \text{New Principal in the reporting currency. Principal (J)} * \text{Ex Rate (L)}.$

10. $N = \text{Outstanding Principal in the reporting currency as at reporting to date. Principal (K)} * \text{Ex Rate (L)}.$

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
16-May-2016	Ruijin	Created.
23-May-2016	Rj	Formatted.
3-Aug-2016	Li Ping	Rewritten. Reformatted.
12-Dec-2019	Lyra	Updated screenshots.
14-Jun-2024	TS	Updated to W6 instructions and screenshots.