Report 2022: Money Market Transaction Analysis

See previous W5 version guide

PURPOSE

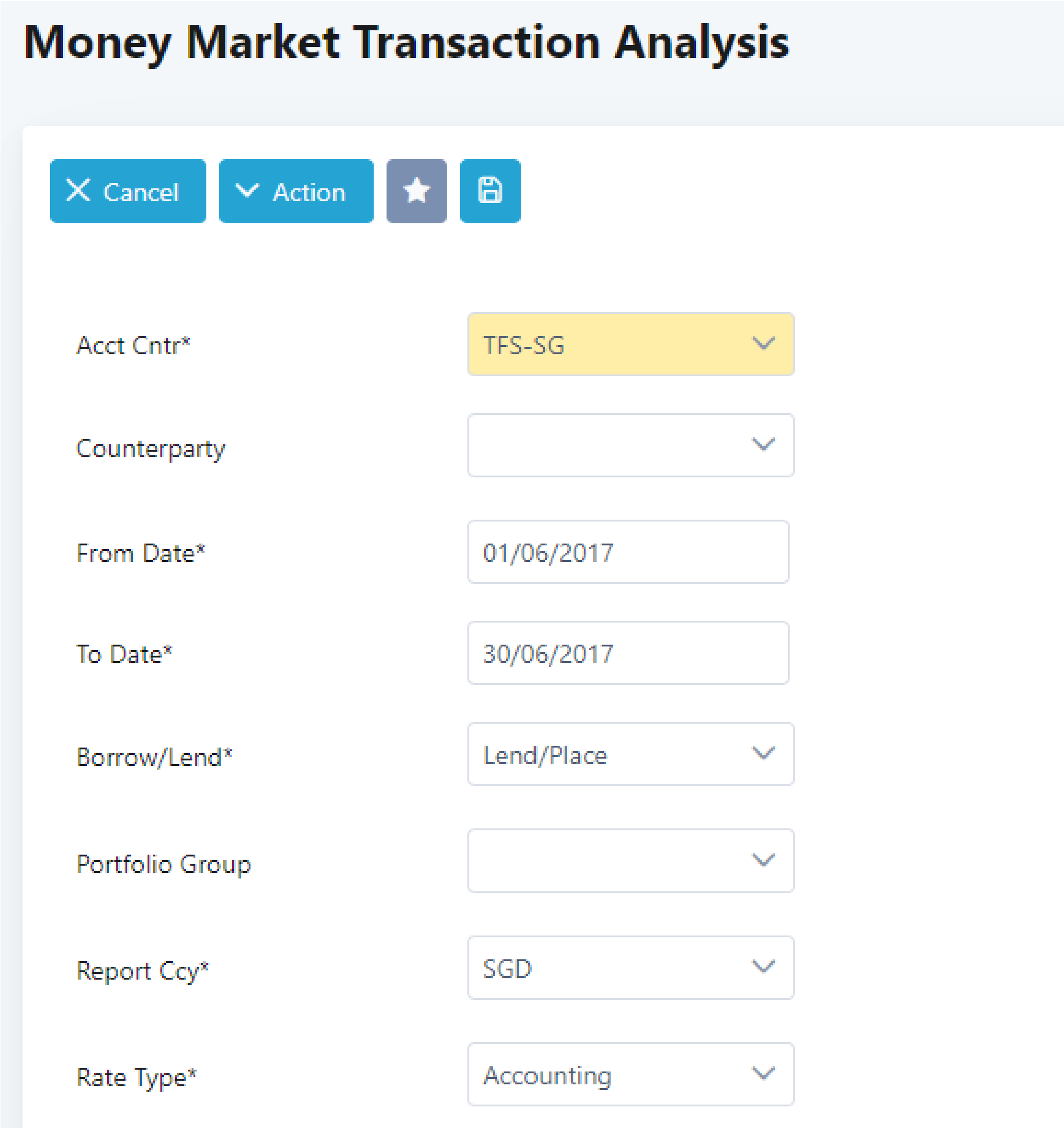
To provide the details used by CS Lucas to show Money Market Movement sort by Counterparty ID and Currency.

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.



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

Money Market Transaction Analysis

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

2022

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 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	

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.

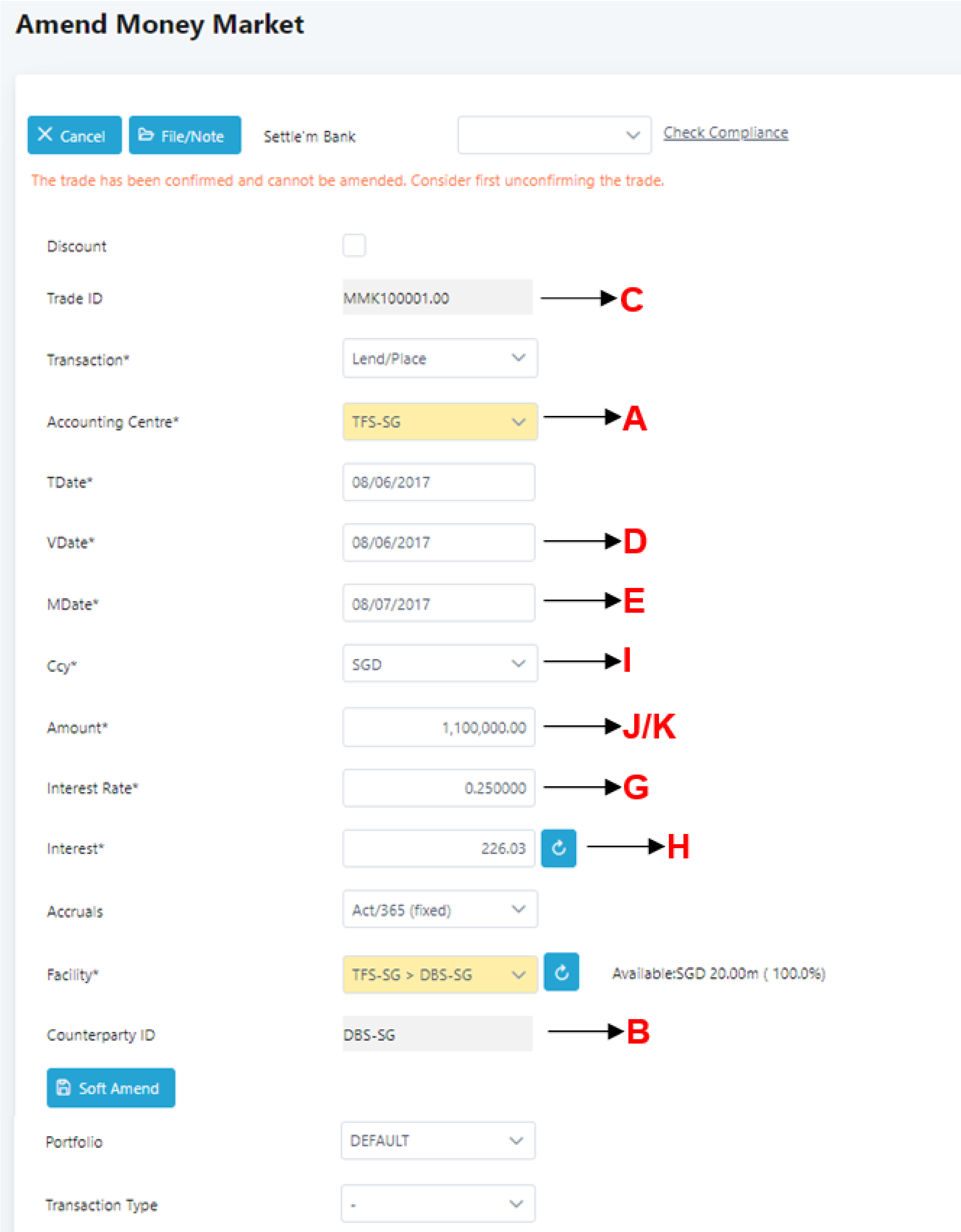
2. Key in the Mdate From: 01/06/2017.

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.



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 = New Principal in the reporting currency. Principal (J) * Ex Rate (L).

10. N = Outstanding Principal in the reporting currency as at reporting to date. Principal (K) * 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.