Report 2024: Money Market Activities Analysis (W5)

This version is superseded.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

PURPOSE

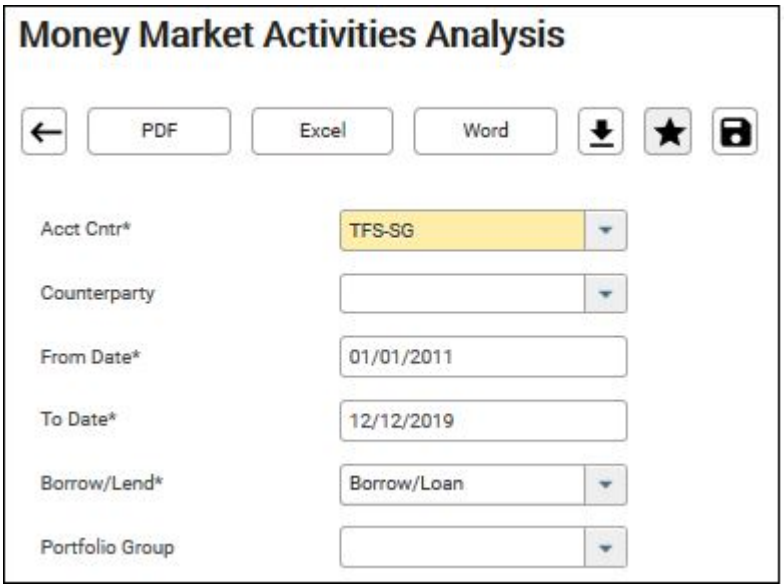
To provide the details used by CS Lucas the Analysis of Money Market grouped by currency from filter dates.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

1. Navigate to Reporting > Standard > Report 2024: Money Market Activities Analysis.

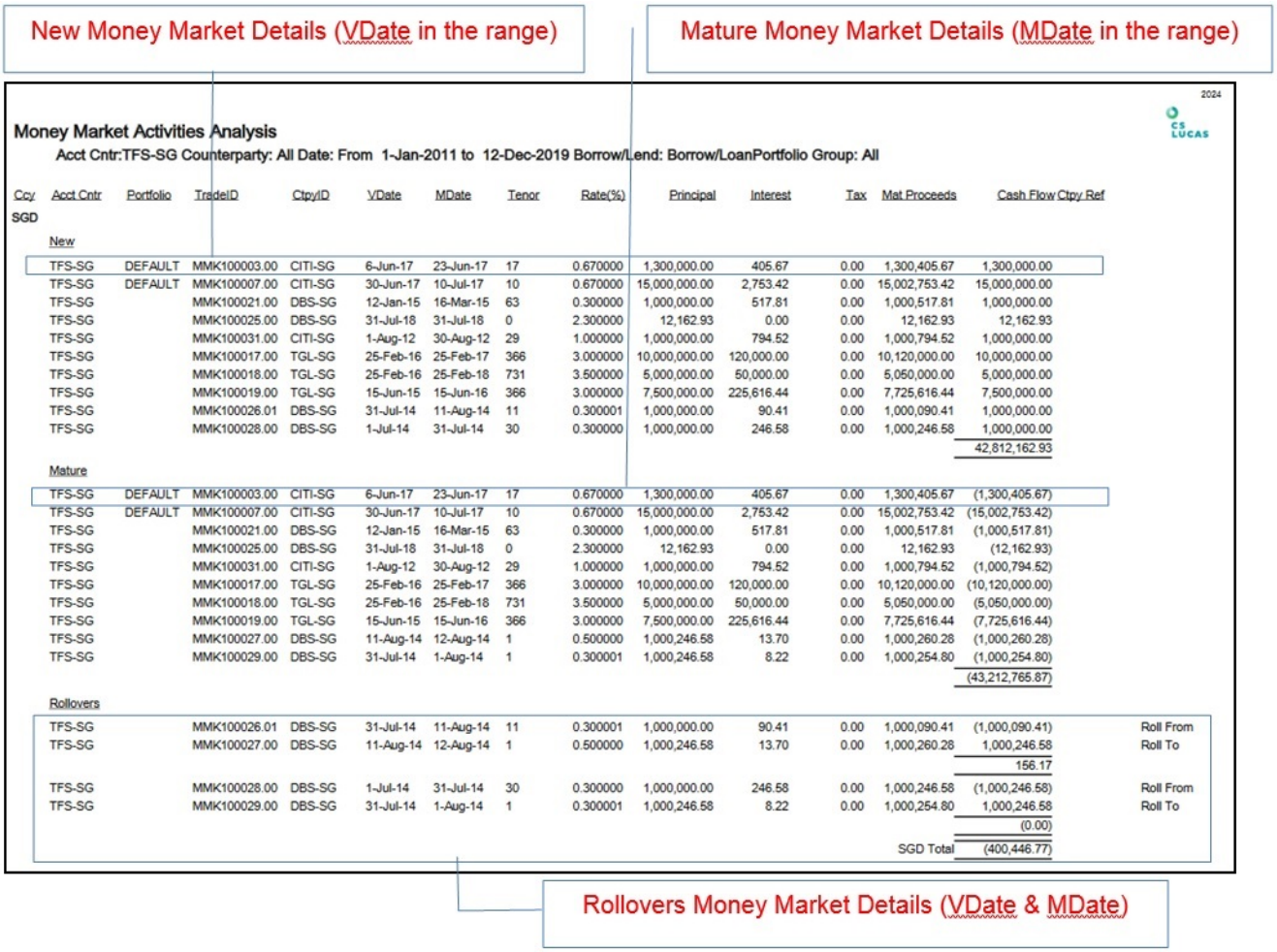


2. Fill in the mandatory parameters – Acct Cntr, From and To Date and Borrow/Lend. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Currency, Accounting Centre, Portfolio, TradeID, CounterpartyID, VDate, MDate, Tenor, Rates, Principal (Amount), Interest, Tax,

MAT Proceeds (Total Amount including interest) and Cash Flow.



Money Market Activities Analysis

Acct Cntr:TFS-SG Counterparty: All Date: From 1-Jan-2011 to 12-Dec-2019 Borrow/Lend: Borrow/LoanPortfolio Group: All

Ccy	Acct Cntr	Portfolio	TradeID	CtpyID	VDate	MDate	Tenor	Rate(%)	Principal	Interest	Tax	Mat Proceeds	Cash Flow	Ctpy Ref
SGD														
	New													
	TFS-SG	DEFAULT	MMK100003.00	CITI-SG	6-Jun-17	23-Jun-17	17	0.670000	1,300,000.00	405.67	0.00	1,300,405.67	1,300,000.00	
	TFS-SG	DEFAULT	MMK100007.00	CITI-SG	30-Jun-17	10-Jul-17	10	0.670000	15,000,000.00	2,753.42	0.00	15,002,753.42	15,000,000.00	
	TFS-SG		MMK100021.00	DBS-SG	12-Jan-15	16-Mar-15	63	0.300000	1,000,000.00	517.81	0.00	1,000,517.81	1,000,000.00	
	TFS-SG		MMK100025.00	DBS-SG	31-Jul-18	31-Jul-18	0	2.300000	12,162.93	0.00	0.00	12,162.93	12,162.93	
	TFS-SG		MMK100031.00	CITI-SG	1-Aug-12	30-Aug-12	29	1.000000	1,000,000.00	794.52	0.00	1,000,794.52	1,000,000.00	
	TFS-SG		MMK100017.00	TGL-SG	25-Feb-16	25-Feb-17	366	3.000000	10,000,000.00	120,000.00	0.00	10,120,000.00	10,000,000.00	
	TFS-SG		MMK100018.00	TGL-SG	25-Feb-16	25-Feb-18	731	3.500000	5,000,000.00	50,000.00	0.00	5,050,000.00	5,000,000.00	
	TFS-SG		MMK100019.00	TGL-SG	15-Jun-15	15-Jun-16	366	3.000000	7,500,000.00	225,616.44	0.00	7,725,616.44	7,500,000.00	
	TFS-SG		MMK100026.01	DBS-SG	31-Jul-14	11-Aug-14	11	0.300001	1,000,000.00	90.41	0.00	1,000,090.41	1,000,000.00	
	TFS-SG		MMK100028.00	DBS-SG	1-Jul-14	31-Jul-14	30	0.300000	1,000,000.00	246.58	0.00	1,000,246.58	1,000,000.00	
													42,812,162.93	
	Mature													
	TFS-SG	DEFAULT	MMK100003.00	CITI-SG	6-Jun-17	23-Jun-17	17	0.670000	1,300,000.00	405.67	0.00	1,300,405.67	(1,300,405.67)	
	TFS-SG	DEFAULT	MMK100007.00	CITI-SG	30-Jun-17	10-Jul-17	10	0.670000	15,000,000.00	2,753.42	0.00	15,002,753.42	(15,002,753.42)	
	TFS-SG		MMK100021.00	DBS-SG	12-Jan-15	16-Mar-15	63	0.300000	1,000,000.00	517.81	0.00	1,000,517.81	(1,000,517.81)	
	TFS-SG		MMK100025.00	DBS-SG	31-Jul-18	31-Jul-18	0	2.300000	12,162.93	0.00	0.00	12,162.93	(12,162.93)	
	TFS-SG		MMK100031.00	CITI-SG	1-Aug-12	30-Aug-12	29	1.000000	1,000,000.00	794.52	0.00	1,000,794.52	(1,000,794.52)	
	TFS-SG		MMK100017.00	TGL-SG	25-Feb-16	25-Feb-17	366	3.000000	10,000,000.00	120,000.00	0.00	10,120,000.00	(10,120,000.00)	
	TFS-SG		MMK100018.00	TGL-SG	25-Feb-16	25-Feb-18	731	3.500000	5,000,000.00	50,000.00	0.00	5,050,000.00	(5,050,000.00)	
	TFS-SG		MMK100019.00	TGL-SG	15-Jun-15	15-Jun-16	366	3.000000	7,500,000.00	225,616.44	0.00	7,725,616.44	(7,725,616.44)	
	TFS-SG		MMK100027.00	DBS-SG	11-Aug-14	12-Aug-14	1	0.500000	1,000,246.58	13.70	0.00	1,000,260.28	(1,000,260.28)	
	TFS-SG		MMK100029.00	DBS-SG	31-Jul-14	1-Aug-14	1	0.300001	1,000,246.58	8.22	0.00	1,000,254.80	(1,000,254.80)	
													(43,212,765.87)	
	Rollovers													
	TFS-SG		MMK100026.01	DBS-SG	31-Jul-14	11-Aug-14	11	0.300001	1,000,000.00	90.41	0.00	1,000,090.41	(1,000,090.41)	Roll From
	TFS-SG		MMK100027.00	DBS-SG	11-Aug-14	12-Aug-14	1	0.500000	1,000,246.58	13.70	0.00	1,000,260.28	1,000,246.58	Roll To
													156.17	
	TFS-SG		MMK100028.00	DBS-SG	1-Jul-14	31-Jul-14	30	0.300000	1,000,000.00	246.58	0.00	1,000,246.58	(1,000,246.58)	Roll From
	TFS-SG		MMK100029.00	DBS-SG	31-Jul-14	1-Aug-14	1	0.300001	1,000,246.58	8.22	0.00	1,000,254.80	1,000,246.58	Roll To
													(0.00)	
												SGD Total	(400,446.77)	

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	L	M
Ccy	Acct Cntr	Portfolio	TradeID	CtpyID	VDate	MDate	Tenor	Rate(%)	Principal	Interest	Tax	Mat Proceeds	Cash Flow
SGD													
	New												
	TFS-SG	DEFAULT	MMK100003.00	CITI-SG	6-Jun-17	23-Jun-17	17	0.670000	1,300,000.00	405.67	0.00	1,300,405.67	1,300,000.00

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.

2. Select Acct Cntr: TFS-SG.

3. Key in the MDate From: 01/01/2011.

4. Select Transaction: Borrow/Loan (Same input as above report).

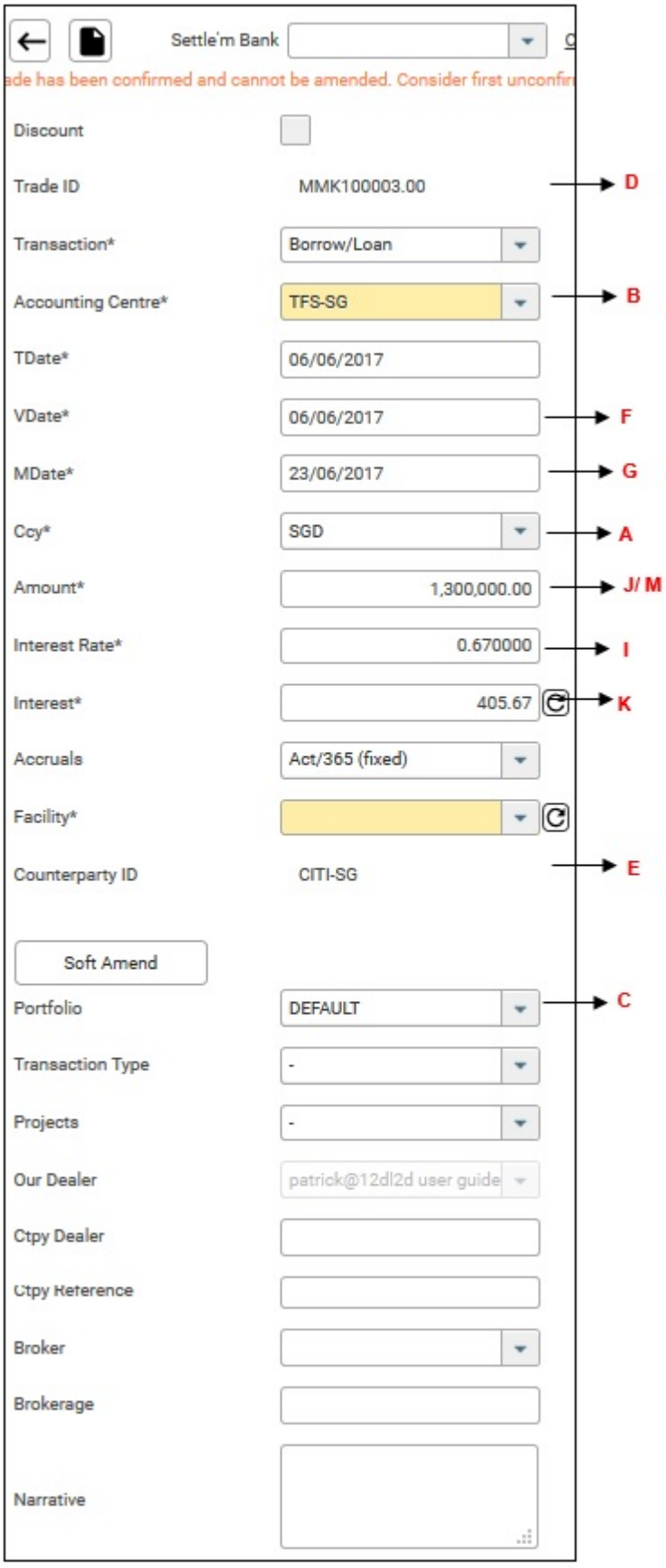
5. Select Currency: SGD. The Money Market shown in the report above is grouped as SGD.

6. Click Refresh.

7. Select Trade ID MMK100003.

8. MMK100003 is grouped as NEW in the report as the VDate is in the range from 01/01/2011 to 12/12/2019 when selecting To Date and From Date for the report.

9. MMK100003 is grouped as MATURE in the report as the MDate is in the range from 01/01/2011 to 12/12/2019 when selecting To Date and From Date for the report.



Tenor: Number of days between Value Date (F) and Due Date (G) → H

Mat Proceeds: Principal + Interest → L

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
12-May-2016	Ruijun	Created
03-Aug-2016	Li Ping	Rewritten. Reformatted.
12-Dec-2019	Lyra	Updated Screenshots.