Report 2024: Money Market Activities Analysis

See previous W5 version guide

PURPOSE

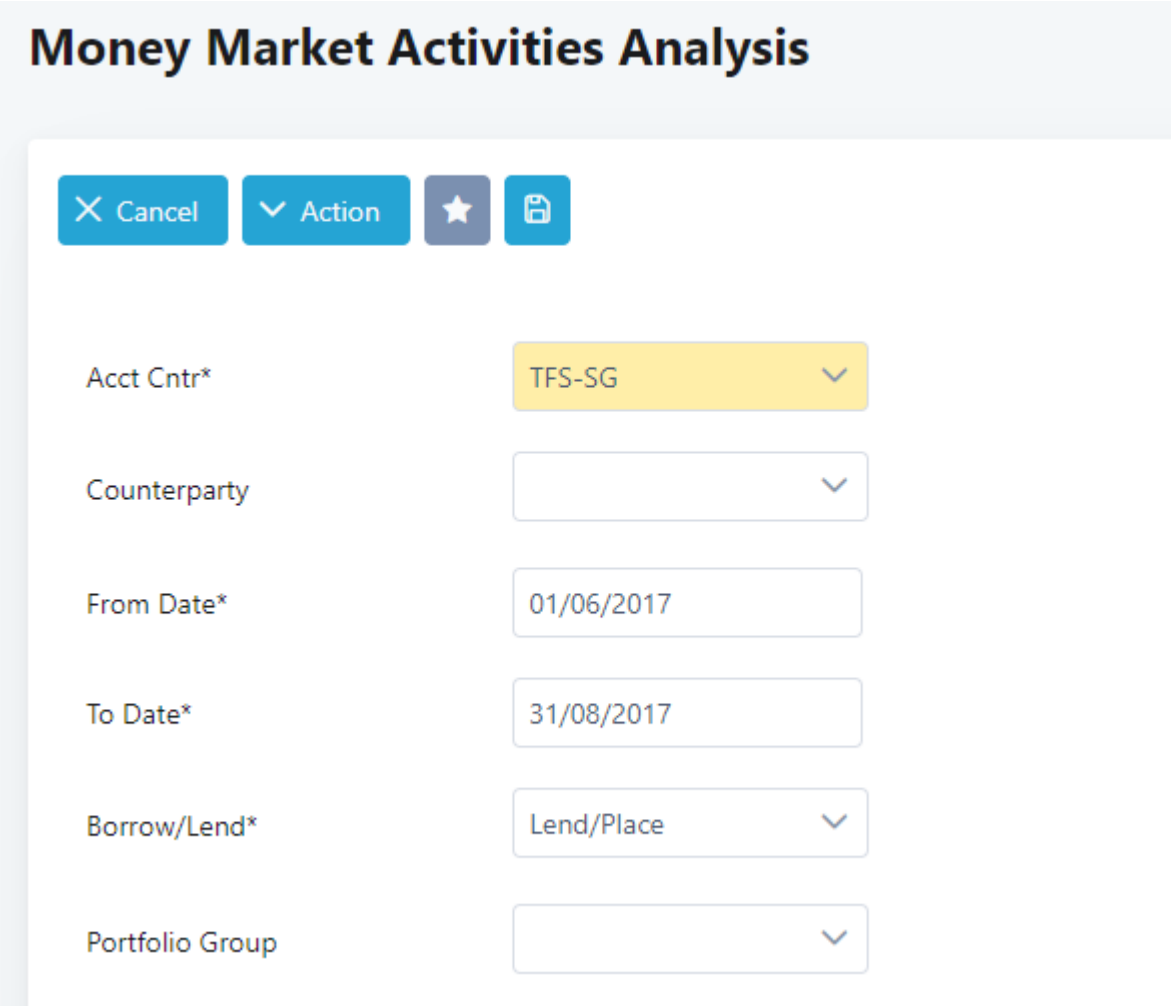
To provide the details used by CS Lucas the Analysis of Money Market grouped by currency from filter dates.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Money Market Trade.

QUERY

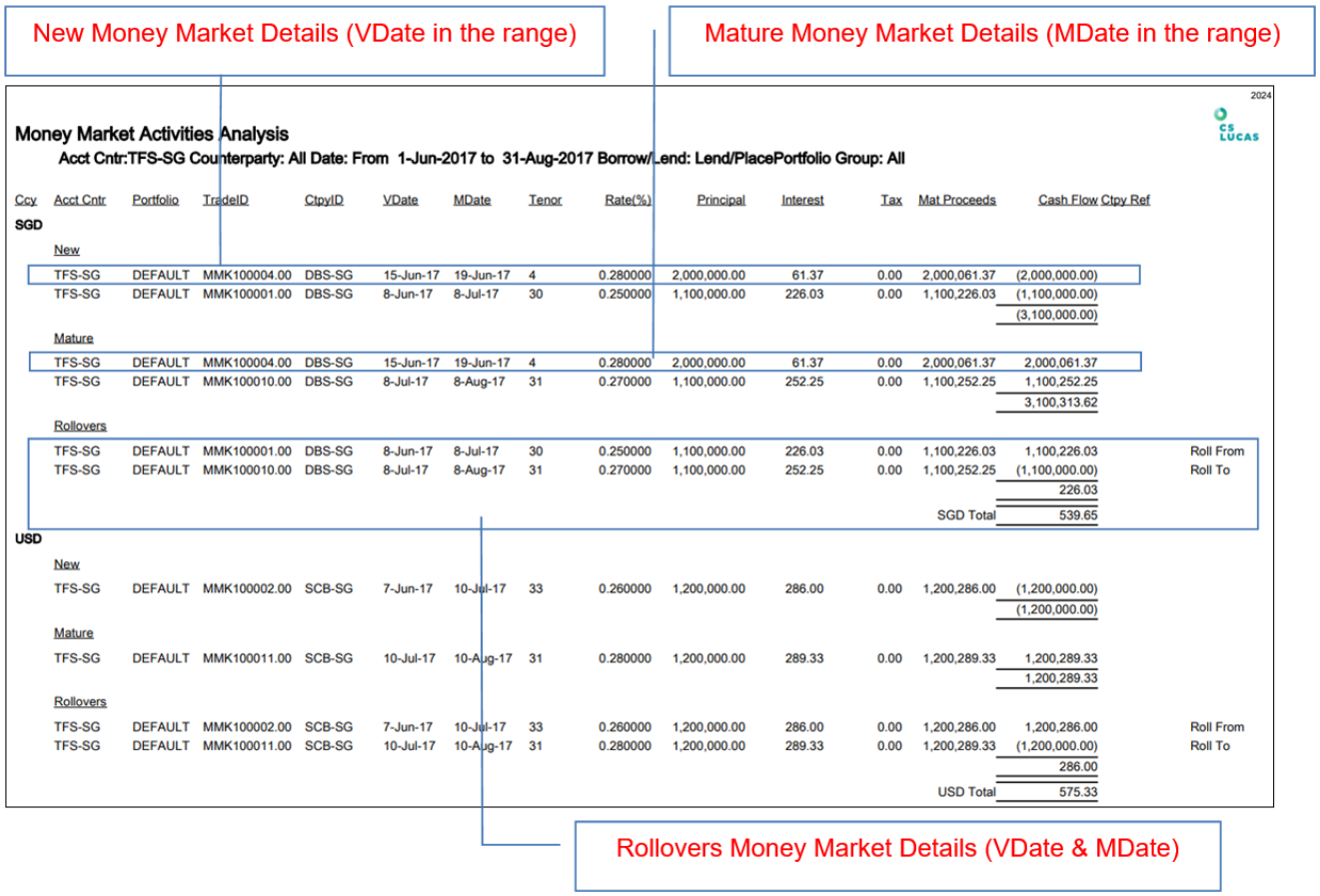
1. Navigate to Reporting > Standard > Report 2024: Money Market Activities Analysis.



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

3. Click Action and select the required format.

4. The report shows the Currency, Accounting Centre, Portfolio, Trade ID, Counterparty ID, VDate, MDate, Tenor, Rates, Principal (Amount), Interest, Tax, MAT Proceeds (Total Amount including interest), Cash Flow and Counterparty Reference.



Money Market Activities Analysis

Acct Cntr:TFS-SG Counterparty: All Date: From 1-Jun-2017 to 31-Aug-2017 Borrow/Lend: Lend/Place Portfolio 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	MMK100004.00	DBS-SG	15-Jun-17	19-Jun-17	4	0.280000	2,000,000.00	61.37	0.00	2,000,061.37	(2,000,000.00)	
	TFS-SG	DEFAULT	MMK100001.00	DBS-SG	8-Jun-17	8-Jul-17	30	0.250000	1,100,000.00	226.03	0.00	1,100,226.03	(1,100,000.00)	
													(3,100,000.00)	
	Mature													
	TFS-SG	DEFAULT	MMK100004.00	DBS-SG	15-Jun-17	19-Jun-17	4	0.280000	2,000,000.00	61.37	0.00	2,000,061.37	2,000,061.37	
	TFS-SG	DEFAULT	MMK100010.00	DBS-SG	8-Jul-17	8-Aug-17	31	0.270000	1,100,000.00	252.25	0.00	1,100,252.25	1,100,252.25	
													3,100,313.62	
	Rollovers													
	TFS-SG	DEFAULT	MMK100001.00	DBS-SG	8-Jun-17	8-Jul-17	30	0.250000	1,100,000.00	226.03	0.00	1,100,226.03	1,100,226.03	Roll From
	TFS-SG	DEFAULT	MMK100010.00	DBS-SG	8-Jul-17	8-Aug-17	31	0.270000	1,100,000.00	252.25	0.00	1,100,252.25	(1,100,000.00)	Roll To
													226.03	
												SGD Total	539.65	
USD														
	New													
	TFS-SG	DEFAULT	MMK100002.00	SCB-SG	7-Jun-17	10-Jul-17	33	0.260000	1,200,000.00	286.00	0.00	1,200,286.00	(1,200,000.00)	
													(1,200,000.00)	
	Mature													
	TFS-SG	DEFAULT	MMK100011.00	SCB-SG	10-Jul-17	10-Aug-17	31	0.280000	1,200,000.00	289.33	0.00	1,200,289.33	1,200,289.33	
													1,200,289.33	
	Rollovers													
	TFS-SG	DEFAULT	MMK100002.00	SCB-SG	7-Jun-17	10-Jul-17	33	0.260000	1,200,000.00	286.00	0.00	1,200,286.00	1,200,286.00	Roll From
	TFS-SG	DEFAULT	MMK100011.00	SCB-SG	10-Jul-17	10-Aug-17	31	0.280000	1,200,000.00	289.33	0.00	1,200,289.33	(1,200,000.00)	Roll To
													286.00	
												USD Total	575.33	

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
Ccy	Acct Cntr	Portfolio	TradeID	CtpyID	VDate	MDate	Tenor	Rate(%)	Principal	Interest	Tax	Mat Proceeds	Cash Flow Ctpy Ref
SGD													
	New												
	TFS-SG	DEFAULT	MMK100004.00	DBS-SG	15-Jun-17	19-Jun-17	4	0.280000	2,000,000.00	61.37	0.00	2,000,061.37	(2,000,000.00)

Follow the steps as shown below:

1. Navigate to Transaction > Money Market.

2. Select Acct Cntr: TFS-SG.

3. Key in the MDate From: 01/06/2017.

4. Select Transaction: Lend/Place (Same input as above report).

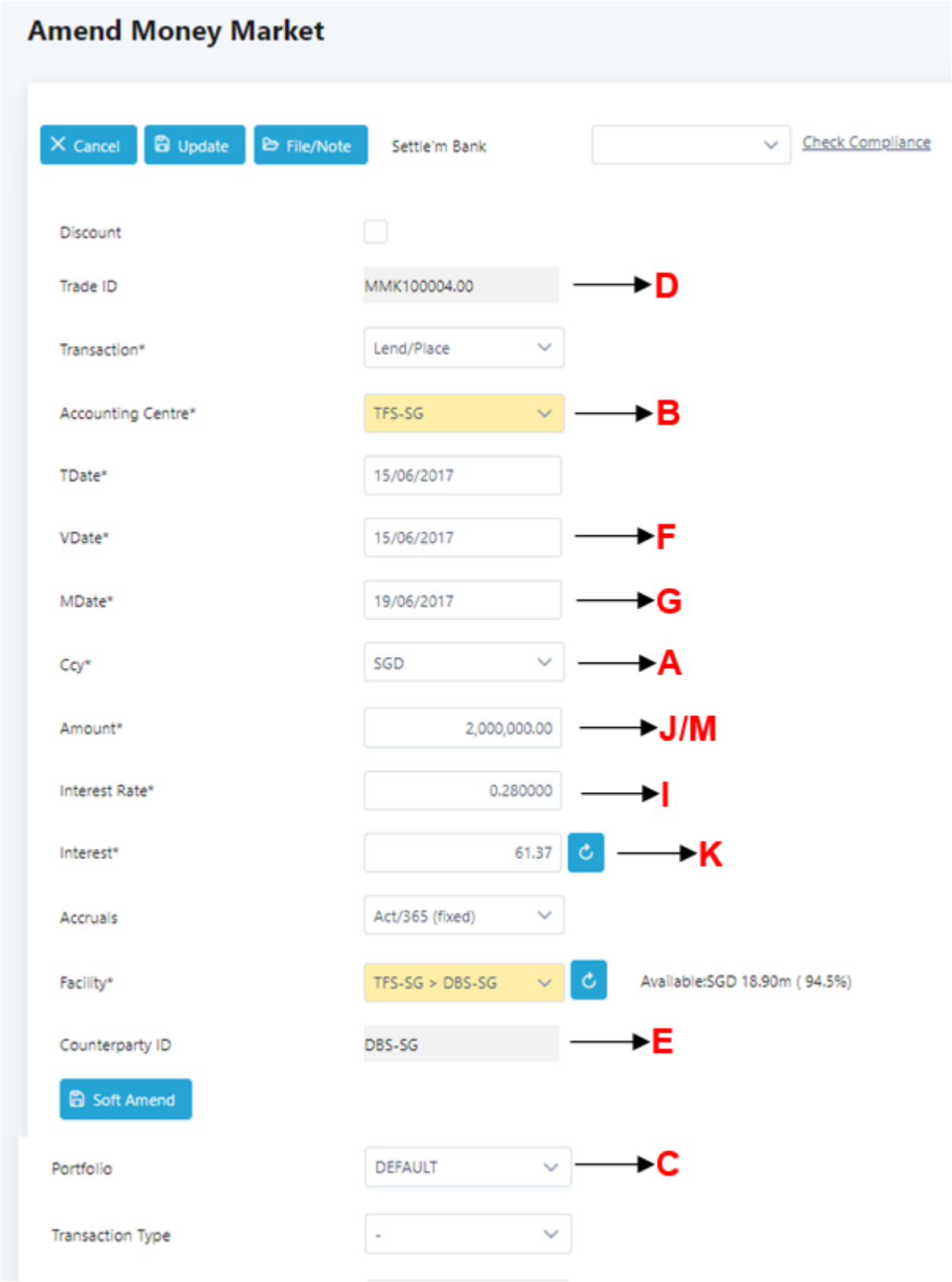
5. Select Currency: SGD. The Money Market shown in the report above is grouped as SGD.

6. Click Refresh.

7. Click on the Edit button of the trade (From example: MMK100004.00) to drill down to the Amend Money Market screen.

8. MMK100004.00 is grouped as NEW in the report as the VDate is in the range from 01/06/2017 to 31/08/2017 when selecting To Date and From Date for the report.

9. MMK100004.00 is grouped as MATURE in the report as the MDate is in the range from 01/06/2017 to 31/08/2017 when selecting To Date and From Date for the report.



10. H = Tenor. Number of days between VDate (F) and MDate (G). MDate (G) – VDate (F).

11. L = Maturity Proceeds. Principal (J) + Interest (K).

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

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