Report 3108 : Call/Sweep Interest Income And Expenses

PURPOSE

To provide the details used by CS Lucas to show Call/Sweep Interest Income and Expenses.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Call/Sweep Interest Income and Expenses.

QUERY

1. Navigate to Reporting > Standard > Report 3108: Call/Sweep Interest Income and Expenses.

2. Fill in the mandatory parameter — Acct Cntr, Call/Sweep Shortname, From Date, Time Bucket.

3. Click Action and select the required format.

4. The report shows Counterparty, Currency and Call/Sweep Interest Income/ Expense by different time buckets.

Call/Sweep Interest Income and Expenses
Acct Cntr:PINE-NY Shortname: PINE-Funding From Date: 30-Jun-2017 Buckets: 6 months

Ctpy	Ccy	30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Interest Expense							
PINE-SF	USD	(38.16)	(1,183.07)	(1,183.06)	(1,144.90)	(1,183.06)	(1,144.90)
PINE-TX	USD	(23.53)	(729.59)	(729.59)	(706.06)	(729.59)	(706.05)
Total Interest Expense		(61.69)	(1,912.66)	(1,912.65)	(1,850.96)	(1,912.65)	(1,850.95)
Interest Income							
PINE-SF	USD						
PINE-TX	USD						
Total Interest Income		0.00	0.00	0.00	0.00	0.00	0.00

For explanation of Excel Raw export, please see link.

For explanation of   buttons, please see link.

DATA SOURCE

To verify the interest expense amount for the following,

Call/Sweep Interest Income and Expenses
A Acct Cntr:PINE-NY Shortname: PINE-Funding From Date: 30-Jun-2017 Buckets: 6 months
B

Ctpy	Ccy	30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Interest Expense							
PINE-SF C	USD	(38.16)	(1,183.07) D	(1,183.06)	(1,144.90)	(1,183.06)	(1,144.90)
PINE-TX	USD	(23.53)	(729.59)	(729.59)	(706.06)	(729.59)	(706.05)
Total Interest Expense		(61.69)	(1,912.66)	(1,912.65)	(1,850.96)	(1,912.65)	(1,850.95)
Interest Income							
PINE-SF	USD						
PINE-TX	USD						
Total Interest Income		0.00	0.00	0.00	0.00	0.00	0.00

Follow the steps as shown below:

1. Navigate to Transaction > Call/Sweep.

2. Select View* to Cumulative.

3. Select Short Name* (From example: PINE-Funding).

4. Select View* (From example: PINE-NY/ PINE-SF).

5. Select VDate From 1-Jun-2017 to 30-Jun-2017.

6. Tick the checkbox to include Accrual to last end date.

7. Click Refresh.

Call/Sweep

View*	Cumulative								
Short Name*	PINE-Funding B	View* A C	PINE-NY/PINE-SF	VDate Fr*	01/06/2017	VDate To	30/06/2017	✓	Accrual to last end date

↻ Refresh   ∨ Action

🔍 Search

≡ Columns

Start Date	End Date	TradeID	Principal CF	Principal O/S	Eff Rate (%)	Days	Period Interest	Interest CF	Int Cap'n	Interest O/S
1 Jun 2017	1 Jun 2017	B/F		0.00						0.00
7 Jun 2017	9 Jun 2017	INC100009.00	318,500.00	-318,500.00	2.436900	2	-43.12	0.00	0.00	-43.12
9 Jun 2017	12 Jun 2017	INC100010.00	-14,000.00	-304,500.00	2.436900	3	-61.84	0.00	0.00	-104.96
12 Jun 2017	13 Jun 2017			-304,500.00	2.437700	1	-20.62			-125.58
13 Jun 2017	15 Jun 2017	INC100011.00	-99,000.00	-205,500.00	2.437700	2	-27.83	0.00	0.00	-153.41
15 Jun 2017	19 Jun 2017	INC100012.00	-414,000.00	208,500.00	1.237700	4	28.67	0.00	0.00	-124.74
19 Jun 2017	21 Jun 2017	INC100013.00	45,500.00	163,000.00	1.240700	2	11.24	0.00	0.00	-113.50
21 Jun 2017	23 Jun 2017	INC100014.00	428,000.00	-265,000.00	2.44069999	2	-35.93	0.00	0.00	-149.43
23 Jun 2017	26 Jun 2017	INC100015.00	-182,000.00	-83,000.00	2.44069999	3	-16.88	0.00	0.00	-166.31
26 Jun 2017	27 Jun 2017			-83,000.00	2.433800	1	-5.61			-171.92
27 Jun 2017	30 Jun 2017	INC100016.00	481,500.00	-564,500.00	2.433800	4	-152.65	0.00	0.00	-324.57

1-11 of 11 records « ‹ **1** › »   50 ∨

8. Interest outstanding (30-Jun-2017 included) is -324.57.

9. Change the VDate to 31-Jul-2017 and click Refresh.

Call/Sweep

View*	Cumulative									

Short Name*: PINE-Funding View*: PINE-NY/PINE-SF VDate Fr*: 01/06/2017 VDate To: 31/07/2017 ☑ Accrual to last end date

Start Date	End Date	TradeID	Principal CF	Principal O/S	Eff Rate (%)	Days	Period Interest	Interest CF	Int Cap'n	Interest O/S
1 Jun 2017	1 Jun 2017	B/F		0.00						0.00
7 Jun 2017	9 Jun 2017	INC100009.00	318,500.00	-318,500.00	2.436900	2	-43.12	0.00	0.00	-43.12
9 Jun 2017	12 Jun 2017	INC100010.00	-14,000.00	-304,500.00	2.436900	3	-61.84	0.00	0.00	-104.96
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23 Jun 2017	26 Jun 2017	INC100015.00	-182,000.00	-83,000.00	2.44069999	3	-16.88	0.00	0.00	-166.31
26 Jun 2017	27 Jun 2017			-83,000.00	2.433800	1	-5.61			-171.92
27 Jun 2017	31 Jul 2017	INC100016.00	481,500.00	-564,500.00	2.433800	35	-1,335.72	0.00	0.00	-1,507.64

1-11 of 11 records « ‹ 1 › » 50

10. Interest outstanding (31-Jul-2017 included) is -1,507.64.

11. **D** = -1,507.64 — (- 324.57)

    = -1,183.07

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
29-Apr-2020	TS	Created.
12-Sep-2024	TS	Updated to W6 instructions and screenshots.