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T24 – Induction training “Money market”

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General remark

PLEASE NOTE:

- The screenshots in this manual have been taken from the T24 model bank. This is the initial set up of T24.
- If your T24 system is already customized than the screens and menus in T24 may look different.
- The basic functionality explained in the manual will be anyway the same as in your T24 system.
- In the manual only Money market **deposits** are captured. The process for **loans** is exactly the same

- 01** Learning objectives
- 02 Basics of Money market module
- 03 Process 1: Performing Money market deals
- 04 Process 2: Amendment/ rollover of Money market deals
- 05 Process 3: Enquiries and COB reports



Learning objectives

Objectives

- To learn what T24 Money market is used for
- Features of the Money market module
- Capture Money market deals
- Rollover Money market deals
- Enquiries and COB reports



- 01 Learning objectives
- 02 Basics of Money market module**
- 03 Process 1: Performing Money market deals
- 04 Process 2: Amendment/ rollover of Money market deals
- 05 Process 3: Enquiries and COB reports



Product overview

Here you see what Money market is used for



Deposits

- Banks Takings
- Customer Deposits

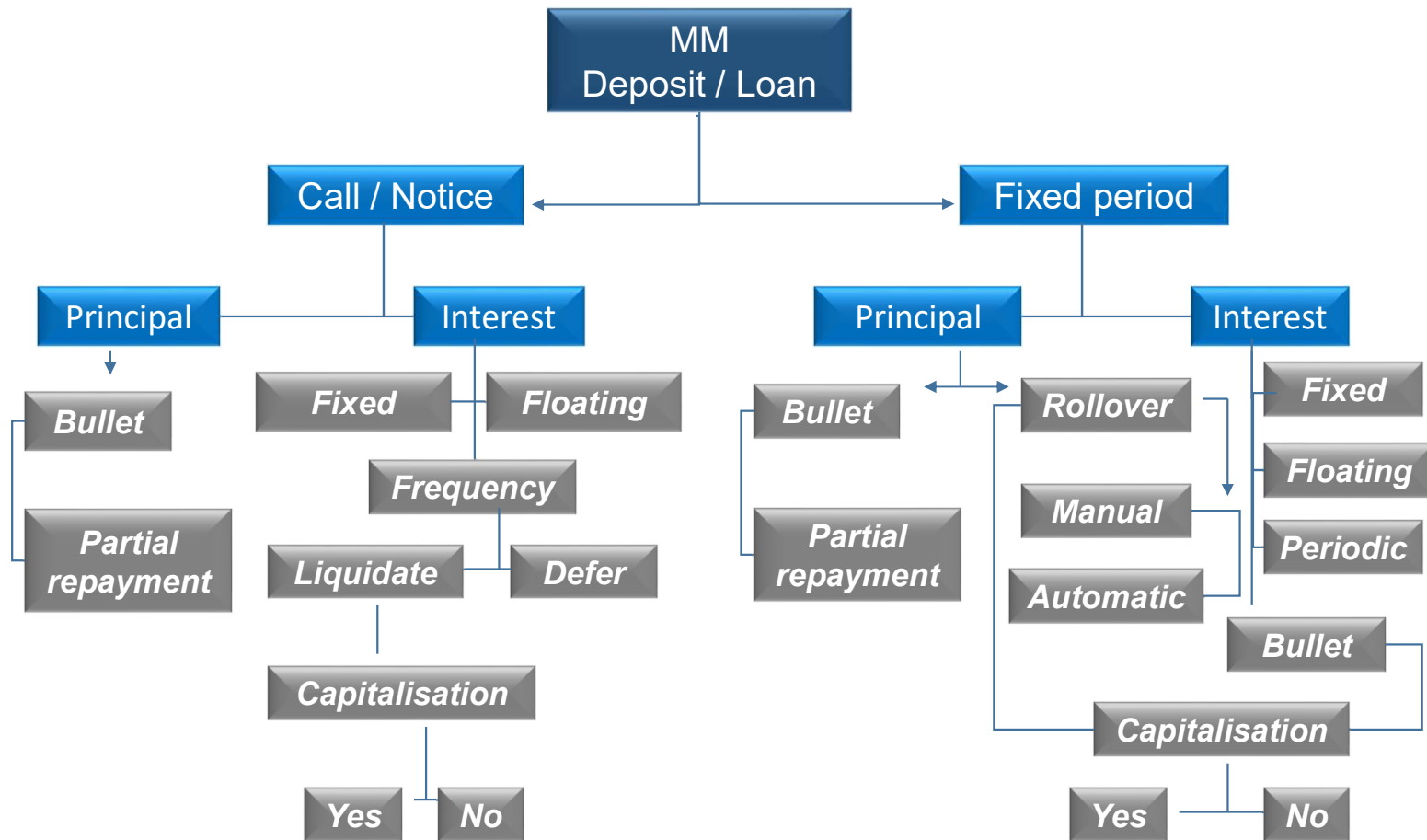
Loans

- Banks Placements
- Customer Loans

Sundry Deposits/ Loans

- Interest accruals not allowed

T24 Money Market - Product Overview



- 01 Learning objectives
- 02 Basics of Money market module
- 03 Process 1: Performing Money market deals**
- 04 Process 2: Amendment/ rollover of Money market deals
- 05 Process 3: Enquiries and COB reports



T24 Money Market

- Money market deals can be loans- or deposits-contracts
- The Id of any Money market deal is MMYDDDDNNNNN:
 - MM= Money market transaction
 - YY=last two digits of year of processing
 - DDD= Julian day number within the year of processing – i.e. “033” for the 2nd of February
 - NNNNN= is the Sequence number => theoretically up to 100.000 Money market deals per day can be done

Note



The transaction ID is generated automatically by T24

T24 Money Market

The Mandatory fields are

Field Name	Explanation
Deal Date	The date at which the date deal was agreed. Cannot be a forward date.
Counterparty	The customer/bank who is the counterparty for us in the deal
Product Category	<p>The type of the Money market contract – if it a loan or a deposit.</p> <ul style="list-style-type: none"> ➤ In the model bank is defaulted for <i>deposits</i> the category “21032” (fixed maturity) or “21031” (call/notice) ➤ In the model bank is defaulted for <i>loans</i> the category 21077” (fixed maturity) or “21076” (call/notice)
Currency	The currency of the deal.
Principal Amount	The amount of the deal.
Start Date	The value date of the deal. From this day onward the interest accrual will start. Can be current, back or forward dated.
“Maturity Date” or “Call/Notice Days”	<ul style="list-style-type: none"> ➤ For fixed maturity deals: The date the deal matures ➤ For call/notice deals: The number of days, after which the deal must be matured after the number of the counterparty is asking for. => If “0”, the deal must be matured at the same date the counterparty is asking for.
Interest Type	The type of interest to use for the deal. 1=Fixed, 3=Floating, 9=None
Interest Basis	The day basis to be used for interest calculation. Eg “A = 360/360”
Interest Rate	The interest rate. Quoted as a rate per annum.

T24 Money Market

Please note: The accounts for the payment and settlement get defaulted in the fields mentioned below. They can be changed

Field Name	Explanation
"Debit Account" (deposits) or "Credit Account" (loans)	<ul style="list-style-type: none">➤ The account to be debited to establish the Deposit➤ The account to be credited at the loan withdrawal
Principal Liq Acct	<ul style="list-style-type: none">➤ The account to be credited with the principal when the deposit deal matures.➤ The account to be debited with the principal when the loan deal matures.
Interest Liq Acct	The account to be credited with interest when the accrued interest is reimbursed.

Other fields:



- Some fields are only used for Interbank deals.
- Some fields are only used for rollover

T24 Money market – more details on the interest related fields

Fixed, Floating and Periodic Interest types can be used



Fixed interest rate

- Specify the value “1” in the field “**Interest Type**”
- The actual rate can be indicated in the field “**Interest Rate (Fixed)**”.

Floating interest rate

- Specify the value “3” in the field “**Interest Type**”
- In the field “**Interest Key (Floating)**” specify the index, from which the rate shall be fixed.
- If the rate in the underlying index changes, automatically the rates in the underlying deals are updated
- A positive or negative spread can be indicated in the field “**Interest Spread**”.

Periodic interest rate

- Specify the value “1” in the field “**Interest Type**”
- In the field “**PI Int Type**” specify the index, from which the rate shall be fixed.
- **Please note:** The rate evaluated here will *not automatically change* during the live of the contract
- A positive or negative spread can be indicated in the field “**Interest Spread**”.
- Not allowed for Call / notice deals.

T24 Money market – linked actions after deal authorization

The following activities happen automatically, when Money market deals get authorized



- ✓ Update of the balances
- ✓ In case of loans: Checking of the attached limit (if any LIMIT record is already set up for Money market for the counterparty) or creation of a “Dummy” LIMIT-record
- ✓ Generation of the accounting entries
- ✓ Generation of the messages (counterparty advice and/or SWIFT message)

Workshop 1 “Create a fixed term deposit”

Workshop



- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Money Market Trader > MM Takings/Deposit > Fixed Maturity Contracts*
 - Input a 1 month deposit of 100.000 EUR for your individual customer
 - Deal date and start date shall be both “today”
 - The interest rate shall be a fixed rate of 1%
 - Validate the records and observe the defaulted settlement accounts in the tab “Payment/ Settlement”. If no accounts have been defaulted, ask the trainer for help
 - Commit the record and accept the override messages

Workshop 1 - solution

Workshop

1



2

The screenshot shows the 'MM Taking/Deposit - Fixed Maturity' contract details form. The form is titled 'MM-21105-00071 (Model Bank)'. The 'Payment/Settlement' tab is selected and highlighted with a red box. The form contains various fields for contract details, including:

- Product Category:** Money Market
- Deal Date:** 15 APR 2021
- Dealer Desk:** 00
- Counterparty:** 100396
- Currency:** EUR
- Start Date:** 15 APR 2021
- Interest Type:** ☒ [None] ☐ 1 ☐ 3 ☐ 9
- Interest Rate (Fixed):** 2.00
- Interest Key (Floating):** ☒ [None] ☐ No ☐ Yes
- Negative Interest?** ☒ [None] ☐ No ☐ Yes
- Interest Accrual Method:** FIRST
- Interest Schedule Date:**
- Interest Start:** 15 APR 2021
- Mature at Start of Day?** ☒ [None] ☐ No ☐ Yes
- Amount:** 100,000.00
- Maturity Date:** 15 APR 2022
- Interest Basis:** B
- PI Int Type:**
- Interest Spread:**
- RFR Key:**
- Total Interest:** 2,027.78
- Capitalise Interest?** ☒ [None] ☐ N ☐ Y
- Interest End:** 15 APR 2022
- Rounding Rule:** NATURAL

Workshop 1 - solution

Workshop

3

MM Taking/Deposit - Fixed Maturity MM-21105-00071 (Model Bank)

Money Market Payment/Settlement Rollover Charge/Broker

Debit Account 118559

Principal Liq Acct 118559

Counterparty Corres Bank.1

Counterparty Corres Addr.1

Counterparty Corres Bank.2

Beneficiary Acct.1

Interest Liq Acct 118559

Int Bene Bank.1

Int Bene Bank.2

Int Address.1

Bank to Bank Info.1

Send SWIFT message? ☐ [None] ☐ No ☒ Yes

4

Accept Overrides

Customer SSI is not defined for the Customer 100396

NO CONTROL ON THE INTEREST RATE

Overdraft on Account 118559 for EUR 95000

5

MM Taking/Deposit - Fixed Maturity (Model Bank)

Txn Complete: MM2110500071 11:19:08 18 FEB 2022 MM.MONEY.MARKET, TAKING I

Workshop 2 “Authorize the fixed term deposit”

Workshop



- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > Authorise/Delete MM Transactions > Authorise/Delete MM Transactions*
 - Login with a different USER or ask your neighbour
 - Authorize your deal

Workshop 2 - solution

Workshop

1

User Menu

- Customer Relationship
- Customer
- CRM
- Account
- Mandate Management
- DD Management
- [Product Catalog](#)
- Retail Operations
- Origination
- Islamic Operations
- Risk Management
- Corporate Operations
- Treasury Operations
 - Forex & Money Market Trader
 - Position Management Enquiries
 - Nostro Management
 - Front Office
 - Back Office
 - Forex
 - Money Market
 - MM Settlement Instructions
 - Authorise/Delete MM Transactions**

2

Unauthorised MM Transactions

Transaction Ref	Product	Counterparty	Ccy	Principal	Value Date	Maturity Date	Status		
MM2110500011	reverse kepo	BANK OF NEW YORK	USD	325,595.04	15 APR 2021	15 NOV 2021	INAU		
MM2110500015	Repo	Bank Of New York	USD	407,271.18	15 APR 2021	15 JUN 2021	INAU		
MM2110500016	Call1 / Notice1	Bank Of New York	USD	2,600,000.00	28 APR 2021	0	INAU		
MM2110500019	LoansBnks(MM)	Citigroup	USD	230,000.00	15 APR 2021	17 MAY 2021	INAU		
MM2110500032	Call/NotPlcBnks	Canadian Imperial Bank Of Commerce	USD	92,000.00	15 APR 2021	0	INAU		
MM2110500036	LoansBnks(MM)	Citigroup	USD	1,000,000.00	15 APR 2021	25 APR 2021	INAU		
MM2110500052	Deposits(IntBg)	Bank Of Tokyo	GBP	2,000,000.00	15 APR 2021	17 JAN 2022	INAU		
MM2110500053	Deposits(IntBg)	Bank Of New York	USD	1,000,000.00	15 APR 2021	3	INAU		
MM2110500055	Call/NotPlcBnks	American Express Singapore	GBP	1,000,000.00	19 APR 2021	2	INAU		
MM2110500071	DepsBnks(MM)	Airbourne Freight	EUR	100,000.00	15 APR 2021	15 APR 2022	INAU		

3

Money Market Deals MM-21105-00071 (Model Bank)

MM Deal Basic Details

Deal Date	15 APR 2021	15 APR 2021
CounterParty	100396	Airbourne Freight
Category	21-032	Deposits from Ba
Currency	EUR	Euro
Principal Amount	100,000.00	
Start Date	15 APR 2021	15 APR 2021
Maturity Date	15 APR 2022	15 APR 2022

4

More Actions ...

Money Market Deals (Model Bank)

Txn Complete: MM2110500071 11:22:23 18 FEB 2022 MM.MONEY.MARKET,AUTH A

Workshop 3 “Checking of the generated accounting entries”

Workshop



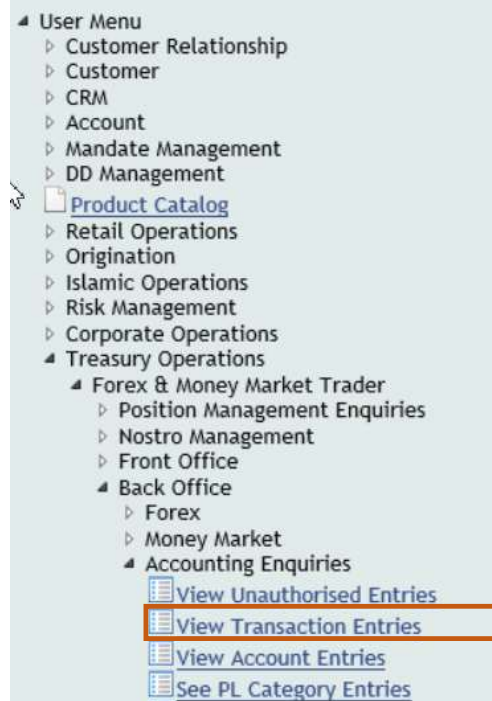
- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Accounting Enquiries > View Transaction Entries*
 - Check the accounting entries generated for your deal

Please note: If you don't see any, your start date in the deal was quite likely later than “today”

Workshop 3 - solution

Workshop

1



2

A screenshot of a search form titled 'List Of Entries'. It has a 'Find' button and links for 'More Options' and 'Clear Selection'. The form contains several input fields: 'Transaction Ref' with the value 'MM2110500071', 'Sort by Booking Date', 'Application' with a dropdown arrow, and 'Exclude RR Act'.

3

Transaction Entry
Transaction Ref : MM2110500071

Date	Account	Customer	Company Code	Value Date	Processing Date	Currency	FCY Amount	LCY Amount
15 APR 2021	118559	100396	BNK	15 APR 2021	15 APR 2021	EUR	-100,000.00	-117,050.00
15 APR 2021	LIVE PRINCIPAL	100396	BNK	15 APR 2021	15 APR 2021	EUR	100,000.00	117,050.00

Workshop 4 “Checking of the generated messages”

Workshop



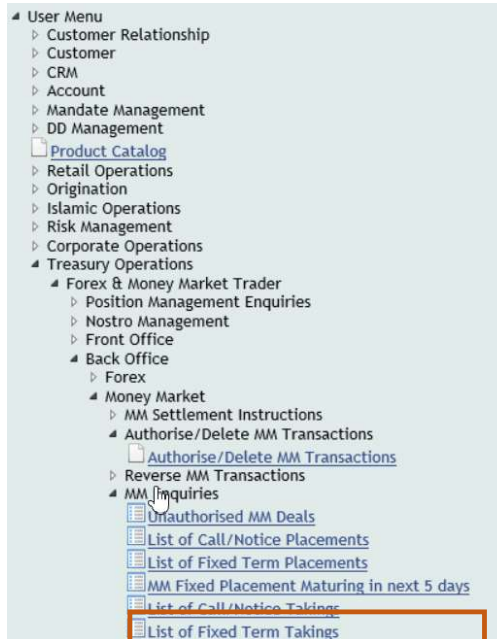
- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > MM Enquiries > List of Fixed Term Takings*
 - Check the messages generated for your deal

Please note: If there is an error in the message parametrization for you customer, you won't see any messages

Workshop 4 - solution

Workshop

1



2

MM Takings-FixedPeriod Contracts

More Options
Clear Selection

Find

Customer Id equals 100396

Category equals

Currency equals

3

Outstanding MM Fixed Period Takings

Transaction Ref	Counterparty	Ccy	Amount	Start Date	Maturity Date	Int Type	Int Rate	Tot Int Rate
MM2110500070	Airbourne Freight	EUR	100,000.00	19 APR 2021	19 APR 2022	FIXED	2.0000	2.0000
MM2110500071	Airbourne Freight	EUR	100,000.00	15 APR 2021	15 APR 2022	FIXED	2.0000	2.0000

Workshop 4 - solution

Workshop

4

Back to: [MM Takings-FixedPeriod Contracts >](#)

MM.MONEY.MARKET MM-21105-00071 (Model Bank)

Customer Id 100396 Airbourne Freight
Currency EUR Euro

More Actions ...

5

Back to: [MM Takings-FixedPeriod Contracts >](#)

MM.MONEY.MARKET MM-21105-00071 (Model Bank)

Customer Id 100396
Currency EUR
Principal 100,000.00
Deal Date 15 APR 2021
Value Date 15 APR 2021
Maturity Date 15 APR 2022
Category 21-032
Int Rate Type 1

Account Enquiries.
Statement summary list
Current balance information
Forward movements
Entries posted today
Contract enquiries
List of entries (authorised)
List of entries (unauthorised)
Forward entries (unauthorised)
Forward movement (Authorised)
Position movements
Delivery messages
DELIVERY MESSAGES
View Delivery Message(s)

6

View Delivery Messages

Delivery ref	Bank date	Type	Description	Header Status	Msg Status	Carrier	To address
D20220218020074094308	15 APR 21	320	FIXED CONFIRMATION	UNFORMATTED		PRINT.1	Airbourne Freight
				UNFORMATTED	REPAIR	SWIFT.1	

Workshop 4 - solution

Workshop

7 – the SWIFT message

```
{1:F01DEMOGBPXAXXX.SN...ISN.}{2:I320XXXXXXXXXXXXXN}{3:{108:xxxxx}}{4:
:15A/Sequence Identifier      :
:20/TRANSACTION REFERENCE NUMBER : MM2110500071
:22A/Type of Operation       : NEWT
:94A/SCOPE                   : BILA
:22B/TYPE OF EVENT          : CONF
:22C/Common Reference       : NONE
:21N/Contract Number Party A : MM2110500071
:82A/PARTY A                : DEMOGBPX
:87D/RECEIVER/DELIVERER OF SECURITIES : Airbourne Freight
                               No. 415
                               Hsin Yi Road Section 4

:15B/Sequence Identifier      :
:17R/Party A's Role          : B
:30T/Trade Date              : 20210415
:30V/Value Date              : 20210415
:30P/Maturity Date           : 20220415
:32B/CURRENCY CODE, AMOUNT   : EUR1000000,
:30X/Next Interest Due Date  : 20220415
:34E/FINAL VALUE             : EUR2027,78
:37G/Interest Rate           : 2,
:14D/Daycount Fraction       : ACT/360
:15C/Sequence Identifier      :
:57A/'ACCOUNT WITH' BANK     : DEMOGBPX
:15D/Sequence Identifier      :
:53A/SENDER'S CORRESPONDENT BANK : DEMOGBPX
:57A/'ACCOUNT WITH' BANK     : DEMOGBPX
```


Workshop 4 - solution

Workshop

8 – the advice for the counterparty

TO: Airbourne Freight
No. 415
Hsin Yi Road Section 4
Taipei

18 Place De Philosophes,
CH 1205 Geneva,
Switzerland

DEAL DATE: 15 APR 2021 CUSTOMER 100396
CONTRACT MM/21105/00071

TAKINGS CONFIRMATION

AS AGREED ON 15 APR 2021, WE CONFIRM YOUR DEPOSIT AS FOLLOWS:

MATURITY DATE	INTEREST RATE	BASIS
15 APR 2022	2.00%	366/360
PRINCIPAL	EUR	100,000.00
INTEREST AMOUNT	EUR	2,027.78
TOTAL	EUR	102,027.78

INTEREST AMOUNT CALCULATED FOR THE PERIOD FROM 15 APR 2021
TO 15 APR 2022

TOTAL INTEREST AMOUNT FOR THE TAKINGS: EUR 2027.78

FOR VALUE 15 APR 2021

WE DEBIT YOUR ACCOUNT NUMBER
118559

MATURITY SETTLEMENT OF PRINCIPAL AND INTEREST

WE CREDIT YOUR ACCOUNT NUMBER
118559

T24 Money market – specifics for call / notice deals

For call / notice deals the maturity date is not agreed upfront

So instead of a maturity date the number of days must be specified, after which the contract shall be matured, when the counterparty has asked for

- If “0” is been specified, it is a **call deal**. It shall be directly matured, when the counterparty has asked for
- If i.e. “7” is been specified, it is a **notice deal**. It shall mature 7 calendar days later, after the counterparty has asked for

Please note: Specify just a number, not suffixed by “D”, “M” or “Y”. If you would specify i.e. instead of “2” the value “2D”, this would mean a fixed maturity 2 days after the start date.

When the counterparty has asked to mature the deal, the respective maturity date must be input manually in the deal

Please note: For call / notice deals it is mandatory to specify a frequency for the interest payments. On authorization of the deal just one accounting entry (here: forward entry) for the first interest payment is generated

Workshop 1 “Create a notice deposit”

Workshop



- **Use *User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Money Market Trader > MM Takings/Deposit > Call/Notice Contracts***
 - Input a deposit of 500.000 EUR for your individual customer, which shall mature 7 days later after the counterparty has asked for
 - The interest rate (type: floating) shall be fetched from the index “1”
 - Interest shall be paid every month on the last day of the month
 - Commit the record and accept the override messages

Workshop 5 - solution

Workshop

1

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 - ▷ Customer
 - ▷ CRM
 - ▷ Account
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 - ▷ DD Management
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 - ▷ Islamic Operations
 - ▷ Risk Management
 - ▷ Corporate Operations
- ▲ Treasury Operations
 - ▲ Forex & Money Market Trader
 - ▷ Position Management Enquiries
 - ▷ Nostro Management
 - ▲ Front Office
 - ▷ Forex Trader
 - ▷ Forex Enquiries
 - ▲ Money Market Trader
 - ▷ MM Placements/Loans
 - ▲ MM Takings/Deposit
 - Call/Notice Contracts
 - Amend/Mature Call/Notice Contracts
 - Fixed Maturity Contracts
 - Rollover/Amend Fixed Period Contracts

Workshop 5 - solution

Workshop

2

MM Taking/Deposit- Call/Notice MM-21105-00073 (Model Bank)

4

MM Taking/Deposit-Call/Notice Payment/Settlement Charge/Broker MM Risk Free Rate Attributes Delivery Audit

Product Category 21031

Deal Date 15 APR 2021

Dealer Desk 00

Counterparty 100396 Airbourne Freight

Currency EUR

Start Date 19 APR 2021

Interest Type ☐ [None] ☐ 1 ☒ 3 ☐ 9

Interest Rate (Fixed)

Interest Key(Floating) 1

Negative Interest? ☐ [None] ☒ No ☐ Yes

Interest Accrual Method FIRST

Interest Due Date 30 APR 2021M0131 30 APR 2021 Monthly on the last day

Liq or Defer Interest ☐ [None] ☐ D ☒ L

Interest Start 19 APR 2021

Mature at Start of Day? ☐ [None] ☒ No ☐ Yes

Amount 500,000.00

Call/Notice Days 7

Interest Basis B

RFR Key

Interest Spread

Total Interest 47.21

Capitalise Interest? ☐ [None] ☒ N ☐ Y

Interest End 30 APR 2021

Rounding Rule NATURAL

Workshop 6 “Authorize the notice deposit”

Workshop



- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > Authorise/Delete MM Transactions > Authorise/Delete MM Transactions*
 - Login with a different USER or ask your neighbour
 - Authorize your deal

Workshop 6 - solution

Workshop

1

User Menu

- Customer Relationship
- Customer
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- DD Management
- Product Catalog
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- Origination
- Islamic Operations
- Risk Management
- Corporate Operations
- Treasury Operations
 - Forex & Money Market Trader
 - Position Management Enquiries
 - Nostro Management
 - Front Office
 - Back Office
 - Forex
 - Money Market
 - MM Settlement Instructions
 - Authorise/Delete MM Transactions**

2

Unauthorised MM Transactions

Transaction Ref	Product	Counterparty	Ccy	Principal	Value Date	Maturity Date	Status		
MM2110500011	Reverse Repo	BANK OF NEW YORK	USD	308,398.04	15 APR 2021	15 NOV 2021	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500015	Repo	Bank Of New York	USD	407,271.18	15 APR 2021	15 JUN 2021	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500016	Call1 / Notice1	Bank Of New York	USD	2,600,000.00	28 APR 2021	0	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500019	LoansBnks(MM)	Citigroup	USD	230,000.00	15 APR 2021	17 MAY 2021	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500032	Call/NotPlcBnks	Canadian Imperial Bank Of Commerce	USD	92,000.00	15 APR 2021	0	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500036	LoansBnks(MM)	Citigroup	USD	1,000,000.00	15 APR 2021	25 APR 2021	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500052	Deposits(IntBg)	Bank Of Tokyo	GBP	2,000,000.00	15 APR 2021	17 JAN 2022	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500053	Deposits(IntBg)	Bank Of New York	USD	1,000,000.00	15 APR 2021	3	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500055	Call/NotPlcBnks	American Express Singapore	GBP	1,000,000.00	19 APR 2021	2	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
MM2110500073	Call1 / Notice1	Airbourne Freight	EUR	500,000.00	19 APR 2021	7	INAU	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

3

Money Market Deals MM-21105-00073 (Model Bank)

MM Deal Basic Details

Deal Date	15 APR 2021	15 APR 2021
CounterParty	100396	Airbourne Freight
Category	21-031	Call / Notice Tak
Currency	EUR	Euro
Principal Amount	500,000.00	
Start Date	19 APR 2021	19 APR 2021
Maturity Date	7	7

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T24 Money Market - amendments

- Unauthorized and also authorized deals can be amended at any time during their term
- During normal amendments (not rollovers) of authorized deals it can be amended any field except:
 - Deal and start date
 - Product category
 - Type of interest and interest day calculation basis
 - Currency and amount

T24 Money Market - rollover

- Before a deal matures, a customer might want to extend it further.
 - This is done by extending the maturity date.
 - The process is referred to as **Rollover**.
 - Rollovers are normally done for deposits
 - The conditions for the rollover are specified in the tab “**Rollover / Amendment**” within the deal
- MM can handle a “manual” and an “automatic” rollover.
- Manual rollover
 - The new maturity date must be specified in the field “**Maturity date**”.
 - The original maturity date must be specified in the field “**Rollover date**”.
 - Can be simple rollover or with interest liquidation or capitalisation
 - Can be rolled over for a new tenor, new interest type and new interest rate.

Note



***Deals can only be rolled over before they mature.
After the maturity date it is too late as the deal
would have matured***

T24 Money Market - rollover



- Automatic Rollover
 - A deal can be rolled over automatically more than once.
 - In the field “**Auto Rollover term**” is used to specify the term and frequency of the rollover
 - Also the final maturity date must be specified in the field “**New Maturity Date**”
- Rollover - Interest Options
 - Interest rate can be the same or different from initial rate.
 - Fixed rate contracts can also use periodic interest at rollover.
 - Interest can be liquidated or capitalized at the rollover. Then the field “**Rollover Marker**” must be set to “2”.
 - It can also be left to continue accruing and only liquidate on final maturity date or next interest due date. Then the field “**Rollover Marker**” must be set to “1”.

Workshop 7 “Perform an automatic rollover”

Workshop



- Use *User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Money Market Trader > MM Takings/Deposit > Amend/Rollover Fixed Period Contracts*
 - Pick up the deal created in workshop 1
 - The rollover shall be performed every 3 month
 - The final maturity date shall be 3 years later then the original maturity date
 - The interest shall change at the first rollover to 2.50%
 - Interest shall be capitalized at each rollover
 - Commit the record and accept the override messages

Workshop 7 - solution

Workshop

1



Workshop 7 - solution

Workshop

2

Amend/Rollover Fixed Period Contracts MM-21105-00071 (Model Bank)

Rollover/Amend MM Taking/Deposit Rollover /Amendment Payment/Settlement MM Risk Free Rate Attributes Charge/Bro

Auto Rollover ☐ [None] ☐ N ☒ Y

Auto Roll Term 3M

Roll Over Marker ☐ [None] ☐ 1 ☒ 2

New Maturity Date 15 APR 2025

New Intt Rate 2.50

Interest Schedule date

Capitalise Intt? ☐ [None] ☒ N ☐ Y

Principal Inc / Dec

ROLLOVER WITH INTEREST SETTLEMENT

Auto Capitalise ☐ [None] ☐ N ☒ Y

Rollover Interest

Roll Over Date 15 APR 2022

Final Mat Date

New Intt Spread

Interest Payable 2,027.78

Effective Date

Workshop 8 “Authorize the rollover”

Workshop



- **Use *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > Authorise/Delete MM Transactions > Authorise/Delete MM Transactions***
 - Login with a different USER or ask your neighbour
 - Authorize your deal

Workshop 8 - solution

Workshop

1

User Menu

- Customer Relationship
- Customer
- CRM
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- DD Management
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- Origination
- Islamic Operations
- Risk Management
- Corporate Operations
- Treasury Operations
 - Forex & Money Market Trader
 - Position Management Enquiries
 - Nostro Management
 - Front Office
 - Back Office
 - Forex
 - Money Market
 - MM Settlement Instructions
 - Authorise/Delete MM Transactions**

2

Unauthorised MM Transactions

Transaction Ref	Product	Counterparty	Ccy	Principal	Value Date	Maturity Date	Status		
MM2110500011	reverse repo	BANK OF NEW YORK	USD	325,595.04	15 APR 2021	15 NOV 2021	INAU		
MM2110500015	Repo	Bank Of New York	USD	407,271.18	15 APR 2021	15 JUN 2021	INAU		
MM2110500016	Call1 / Notice1	Bank Of New York	USD	2,600,000.00	28 APR 2021	0	INAU		
MM2110500019	LoansBnks(MM)	Citigroup	USD	230,000.00	15 APR 2021	17 MAY 2021	INAU		
MM2110500032	Call/NotPlcBnks	Canadian Imperial Bank Of Commerce	USD	92,000.00	15 APR 2021	0	INAU		
MM2110500036	LoansBnks(MM)	Citigroup	USD	1,000,000.00	15 APR 2021	25 APR 2021	INAU		
MM2110500052	Deposits(IntBg)	Bank Of Tokyo	GBP	2,000,000.00	15 APR 2021	17 JAN 2022	INAU		
MM2110500053	Deposits(IntBg)	Bank Of New York	USD	1,000,000.00	15 APR 2021	3	INAU		
MM2110500055	Call/NotPlcBnks	American Express Singapore	GBP	1,000,000.00	19 APR 2021	2	INAU		
MM2110500071	DepsBnks(MM)	Airbourne Freight	EUR	100,000.00	15 APR 2021	15 APR 2022	INAU		

3

Money Market Deals MM-21105-00071 (Model Bank)

MM Deal Basic Details

Deal Date	15 APR 2021	15 APR 2021
CounterParty	100396	Airbourne Freight
Category	21-032	Deposits from Ba
Currency	EUR	Euro
Principal Amount	100,000.00	
Start Date	15 APR 2021	15 APR 2021
Maturity Date	15 APR 2022	15 APR 2022

4

More Actions ...

Money Market Deals (Model Bank)

Txn Complete: MM2110500071 11:22:23 18 FEB 2022 MM.MONEY.MARKET,AUTH A

- 01 Learning objectives
- 02 Basics of Money market module
- 03 Process 1: Performing Money market deals
- 04 Process 2: Amendment/ rollover of Money market deals
- 05 Process 3: Enquiries and COB reports**



Enquiries

Enquiries can be performed in the following menus:

- For the front office: *User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Money Market > MM Enquiries*
- For the back office: *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > MM Enquiries*

Some of the available enquiries are:

- *List of call/notice deals done today*
 - Displays a list of all call or notice deals done today.
- *List of fixed period deals done today*
 - Displays a list of all fixed period deals done today.
- *List of call/notice placements and takings and a list of fixed term placements and fixed term takings.*
 - Displays a list of all call / notice placements and takings. And the others display lists of all fixed term placements and takings. Multiple search criteria's are available
- *Fixed period placements/takings maturing in next 5 days.*
 - Displays a list of all fixed term placements and takings that will mature in the next 5 days.

In the next slides you see screenshots for two enquiries



Enquiries

Enquiry “*Call / notice deals done today*”. Like in nearly all MM enquiries it can be drilled down to deal level

- **User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > MM Enquiries**

1

Call/Notice Deals

Transaction Ref	Customer	Product	Ccy	Amount	Start Date	Call/Notice Days	
MM2110500007	Citigroup	Call1 / Notice1	GBP	1,200,000.00	17 APR 2021	2	
MM2110500073	Airbourne Freight	Call1 / Notice1	EUR	500,000.00	19 APR 2021	7	
MM2110500045	Bank Of England	Call/NotPlcBnks	USD	2,000,000.00	15 APR 2021	5	
MM2110500047	American Express Geneva	Call/NotPlcBnks	USD	500,000.00	15 APR 2021	5	
MM2110500064	American Express Uk	Call/NotPlcBnks	USD	2,000,000.00	15 APR 2021	0	
MM2110500054	Banca Commerciale Italiana	Call/NotPlcBnks	GBP	500,000.00	15 APR 2021	1	
MM2110500059	Bank Of America New York	Call/NotPlcBnks	USD	2,000,000.00	15 APR 2021	0	
MM2110500040	Bank Of New York	Call/NotPlcBnks	USD	18,900,000.00	15 APR 2021	5	
MM2110500042	Bank Of New York	Call/NotPlcBnks	USD	18,900,000.00	15 APR 2021	5	

Money Market Deals MM-21105-00073 (Model Bank)

MM Deal Basic Details

Deal Date	15 APR 2021	15 APR 2021
CounterParty	100396	Airbourne Freight
Category	21-031	Call / Notice Tal
Currency	EUR	Euro
Principal Amount	500,000.00	
Start Date	19 APR 2021	19 APR 2021
Maturity Date	7	7
Limit Reference	9900.01	

Enquiries

Enquiry at “Fixed placements (loans) maturing in next 5 days”

- **User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > MM Enquiries**

1

2

MM Fixed Placement Mat next 5 days
More Options
Clear Selection
Find

Transaction Ref

equals

Category

equals

Customer Id

equals

NO.SORT.OPTION

equals

INCLUDE.DL

equals

GB0010001 : MM.PL.FIXED.MAT.DEALS
5 days

Transaction Ref	Counterparty	Ccy	Amount	Start Date	Maturity Date	
MM2107800065	Citigroup	USD	2,500,000.00	19 MAR 2021	19 APR 2021	
MM2110200001	Banca Commerciale Italiana	GBP	600,000.00	12 APR 2021	15 APR 2021	
MM2107800083	Bank Of America New York	USD	1,500,000.00	21 MAR 2021	21 APR 2021	
MM2107800075	Bank Of Tokyo	EUR	2,500,000.00	19 MAR 2021	19 APR 2021	
MM2107800043	Bank Of Tokyo	USD	1,500,000.00	21 MAR 2021	21 APR 2021	

Back to: MM Fixed Placement Mat next 5 d

MM.MONEY.MARKET
MM-21078-00065 (Mo

Customer Id

100299

Currency

USD

Principal

2,500,000.00

Deal Date

19 MAR 2021

Value Date

19 MAR 2021

Maturity Date

19 APR 2021

Category

21-077

3

COB Reports

COB reports can be checked in the following menu:

- *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > MM COB Reports*
- Money market maturity report
 - Displays a list of all Money market deals that are about to mature or have just matured. The number of days prior to maturity can be parameterised
- Money market payments report
 - Displays details of all payments made on money market deals. It gives a breakdown of the interest and principal portions of the payments



In the next slide you see screenshots for one COB report

COB Reports

Report “Money market payments”

- **User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Money Market > MM COB Reports**

Selection screen

Money Market Payments Report							
Batch Run :		18 SEP 2013	07:26 INPUTTER				
Company	Report name	Date Created	Time Created	Batch	Requested By	Hold ID	
MF3	RG.MM0002	18 SEP 2013	07:45	Yes	RG.MM0002	16698046772794906	
MF2	RG.MM0002	18 SEP 2013	07:45	Yes	RG.MM0002	16698046772795001	
MF1	RG.MM0002	18 SEP 2013	07:45	Yes	RG.MM0002	16698046772795302	
BR1	RG.MM0002	18 SEP 2013	07:46	Yes	RG.MM0002	16698046772796004	
BNK	RG.MM0002	18 SEP 2013	07:46	Yes	RG.MM0002	16698046772796100	

Report

Back to: Money Market Payments Report >

Results 1 - 1 of 1

RGF.MM0002 Model Bank 22 MAR 13 Money Market payments made

Area Implementation No. 1

To Implementation Implementation

Printed at 18 SEP 2013 07:46:01

Page

CCY PRINCIPAL AMOUNT BENEFICIARY BENEFICIARY BANK 1 BENEFICIARY BANK 2 REFERENCE NO.
BENEFICIARY ADDRESS BENEFICIARY ACCOUNT AND ADDRESS

PAYMENT VALUE DATE: 0 REMITTANCE ACCOUNT NAME: BANK OF NEW YORK

USD 88,000.00 Canadian Imperial Bank O Bank Of New York MM1305600050

USD 1,000,000.00 Canadian Imperial Bank O Bank Of America New York MM1308100055

USD 2,000,000.00 American Express Uk Bank Of America New York MM1308100046

USD 115,000.00 Cibcgb Bank Of New York MM1305600009

USD 91,000.00 Canadian Imperial Bank O Bank Of New York MM1305600011

USD 2,000,000.00 J.P Morgan Chase & Co (N Bank Of America New York

Summary

Conclusion

- ☒ What T24 Money market is used for
- ☒ Different types of Money market deals
- ☒ Capturing Money market deals
- ☒ Rollover of MM deals
- ☒ Enquiries & COB reports



Thank you

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