Report 4401: NDF/FX MTM By Acct Cntr - Ccy Pair -Counterparty

PURPOSE

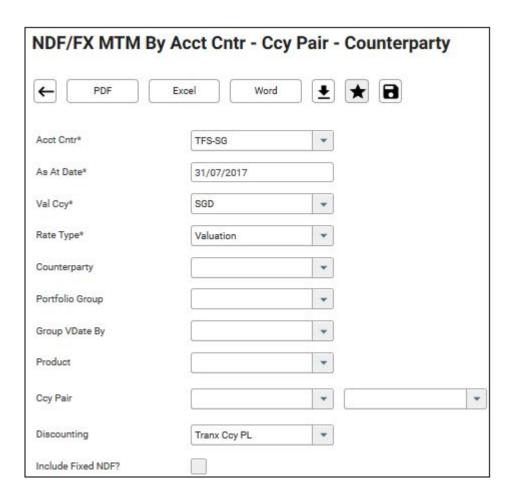
To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Account Centre — Ccy Pair — Counterparty.

WHY IS THIS IMPORTANT?

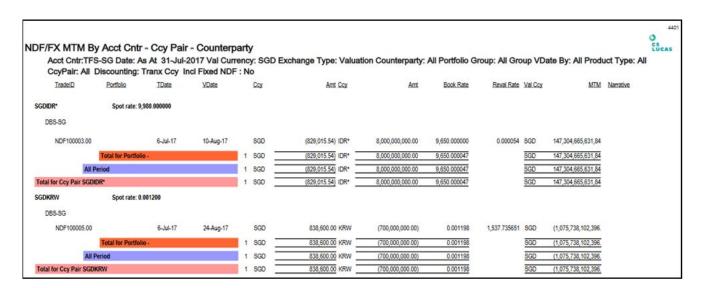
Allow users to verify the details of NDF/FX Marked to Market.

QUERY

1. Navigate to Reporting > Standards > Report 4401: NDF/FX MTM By Acct Cntr — Ccy Pair — Counterparty.



- 2. Fill in mandatory parameters Acct Cntr, As At Date, Val Ccy, and Rate Type. The rest are optional parameters.
- 3. Click on the required format.
- 4. The report shows the Accounting Centre, Trade ID, Portfolio, TDate, VDate, Ccy, Amount in SGD, Amount in IDR, Book Rates, Reval Rate, Val Currency, MTM, and Narrative.



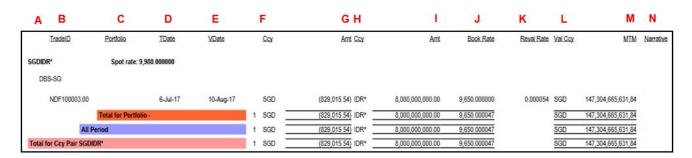
For explanation of button, please see link.

For explanation of

buttons, please see link.

DATA SOURCE

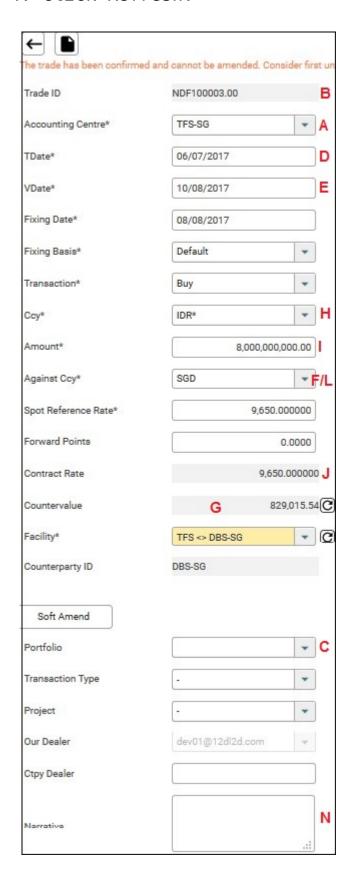
To view the following transaction,



Follow the steps as shown below:

- Navigate to Transaction > Non-Deliverable FWD.
- 2. Select Acct Cntr* (From Example: TFS-SG)

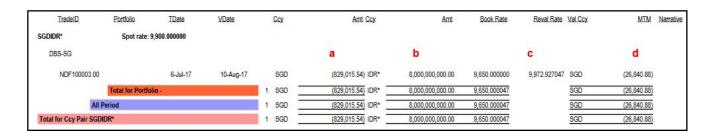
- 3. Key in VDate Fr* (From example: 31/07/2017)
- 4. Click Refresh.



Fill in the mandatory fields as shown below will show you the results of Reval Rate.



MTM: Refer to the example shown below



<u>Calculations:</u>

$$\frac{IDR\ 8,000,000,000,000}{9,972.927047} = 802,171.72$$
1. SGD 802,171.72 - SGD 829,015.54 = SGD (26,840.88)
(d)

FREQUENTLY ASKED QUESTIONS

FAQ01: How is the currency pair displayed in this report?

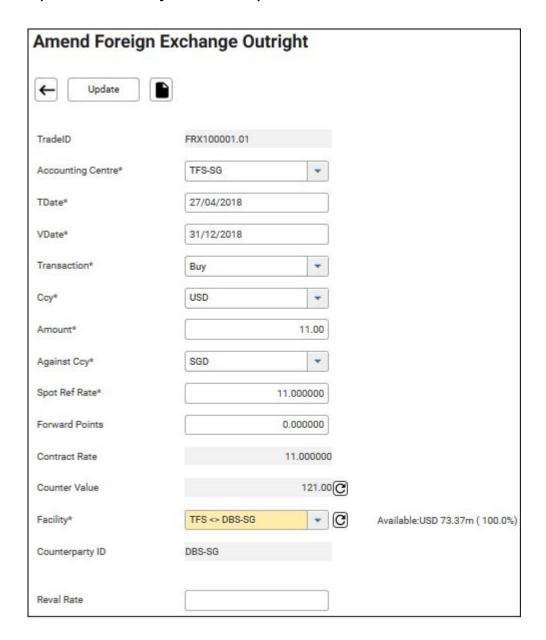
The way the currency pair is displayed is explained below.

If buy ccy > sell ccy then report will display [buy

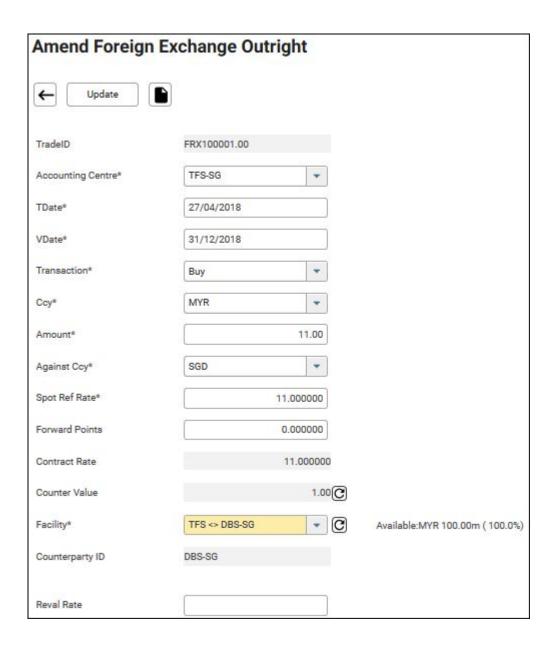
ccy][sell ccy]

else [sell ccy][buy ccy].

Example1, for the trade below, $\underline{U}SD$ is greater than $\underline{S}GD$ alphabetically, the report will show as $\underline{U}SDSGD$.



Example 2, for the trade below, $\underline{M}YR$ is not greater than $\underline{S}GD$ alphabetically, the report will show as $\underline{S}GDMYR$.



RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
29-Aug-2016	Li Ping	Created.
27-Арг-2018	Anuja	Added FAQ01.
17-Dec-2019	Lуга	Updated Screenshots.